

Lecture I213E – Class 9

# Discrete Signal Processing

**Sakriani Sakti**



# Course Materials

## ■ Materials

→ Lecture notes will be uploaded before each lecture

<https://jstorage-2018.jaist.ac.jp/s/PGXRrC7iFmN2FWo>

Pass: dsp-i213e-2022

(Slide Courtesy of Prof. Nak Young Chong)

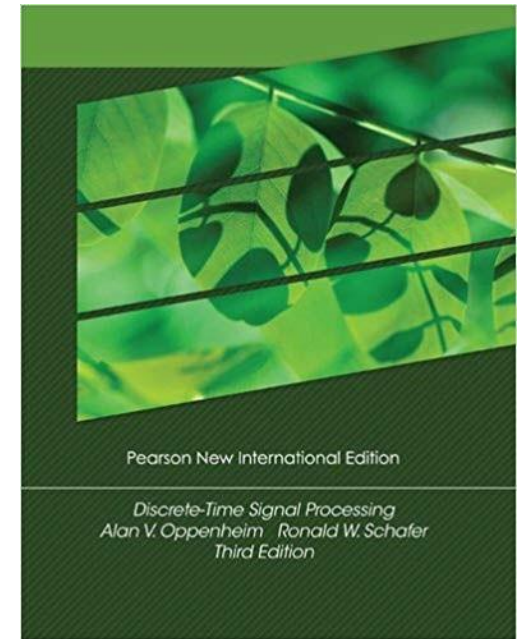
## ■ References

→ Chi-Tsong Chen:

**Linear System Theory and Design**, 4th Ed.,  
Oxford University Press, 2013.

→ Alan V. Oppenheim and Ronald W. Schaffer:

**Discrete-Time Signal Processing**, 3rd Ed.,  
Pearson New International Ed., 2013.



# Related Courses & Prerequisite

- **Related Courses**

- I212 Analysis for Information Science
- I114 Fundamental Mathematics for Information Science

- **Prerequisite**

- None

# Evaluation

## ■ Viewpoint of evaluation

→ Students are able to understand:

- Basic principles in modeling and analysis of linear time-invariant systems
- Applications of mathematical methods and tools to different signal processing problems.

## ■ Evaluation method

→ Homework, term project, midterm exam, and final exam

## ■ Evaluation criteria

→ Homework/labs (30%), term project (30%)  
midterm exam (15%), and final exam (25%)

# Contact

## ■ Lecturer

→ Sakriani Sakti

## ■ TA

### Tutorial hours & Term project

→ WANG Lijun (s2010026)

→ TANG Bowen (s2110411)

### Homework

→ PUTRI Fanda Yuliana (s2110425)

## ■ Contact Email

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# Schedule

- **December 8<sup>th</sup>, 2022 – February 9<sup>th</sup>, 2023**
- **Lecture Course Term 2-2**
  - Tuesday 9:00 — 10:40
  - Thursday 10:50 — 12:30
- **Tutorial Hours**
  - Tuesday 13:30-15:10

# Schedule

Dec

Sun	Mon	Tue	Wed	Thu	Fri	Sat
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

Jan

Sun	Mon	Tue	Wed	Thu	Fri	Sat
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

Feb

Sun	Mon	Tue	Wed	Thu	Fri	Sat
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28				



Lecture:

Tuesday 9:00 — 10:40

Thursday 10:50 — 12:30



Tutorial:

Tuesday 13:30 — 15:10



Course review &  
term project evaluation  
(on tutorial hours)



Midterm & final exam

Thursday 10:50 — 12:30

# Syllabus

Class	Date	Lecture Course Tue 9:00 — 10:40 / Thr 10:50 — 12:30	Tutorial Hours Tue 13:30 — 15:10
1	12/08	Introduction to Linear Systems with Applications to Signal Processing	
2	12/13	State Space Description	○
3	12/15	Linear Algebra	
4	12/20	Quantitative Analysis (State Space Solutions) and Qualitative Analysis (Stability)	○
5	12/22	Discrete-time Signals and Systems	
X	01/05		
6	01/10	Discrete-time Fourier Analysis	
7	01/10*	Review of Discrete-time Linear Time-Invariant Signals and Systems (on Tutorial Hours)	
	01/12	Midterm Exam	
8	01/17	Sampling and Reconstruction of Analog Signals	○
9	01/19	z-Transform	
X	01/24		○
10	01/26	Discrete Fourier Transform	
11	01/31	FFT Algorithms	○
12	01/02	Implementation of Digital Filters	
13	02/07	Digital Signal Processors and Design of Digital Filters	
14	02/07*	Review of the Course and Term Project Evaluation (on Tutorial Hours)	
	02/09	Final exam	



# Class 9

# Z-Transform

# Function Transformation

	Complex Freq.	Real Freq.	
		Periodic	Not Periodic
Continuous Time	LT	<b>CTFS</b>	<b>CTFT</b>
Discrete Time	<b>ZT</b>	<b>DFT</b>	<b>DTFT</b>

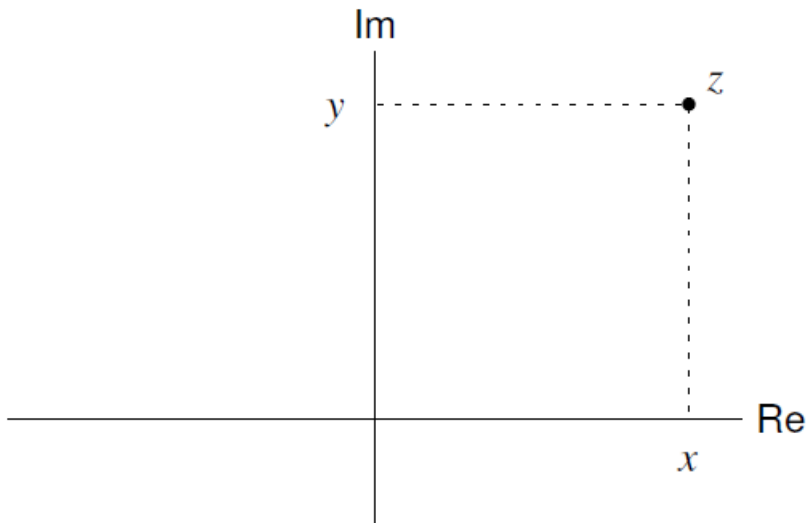
## ■ Z-Transform

- *An extension of the discrete-time Fourier transform*
- *Analysis of discrete-time signals and LTI systems*
- *cf. The Laplace transform plays the same role in the analysis of continuous-time signals and LTI systems*

# Review of Complex Analysis

# Complex Numbers

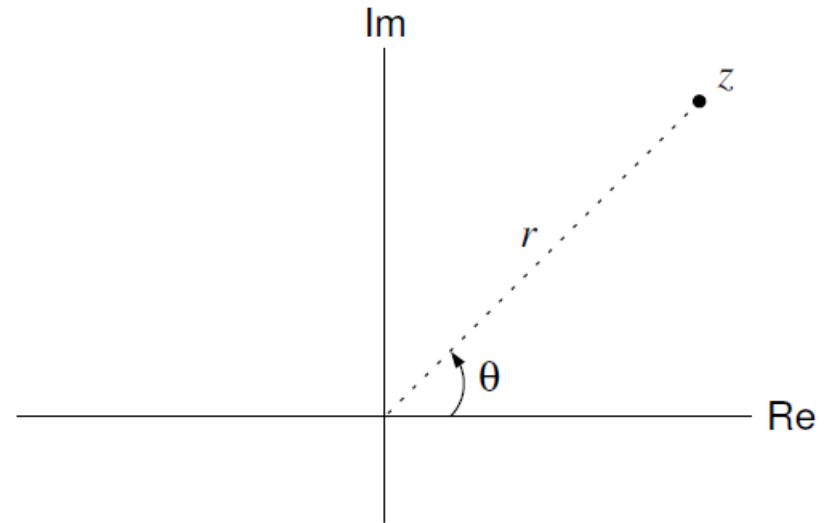
## ■ Cartesian (Rectangular) Form



$$z = x + jy$$

where  $x = \operatorname{Re} z$  and  $y = \operatorname{Im} z$

## ■ Polar Form



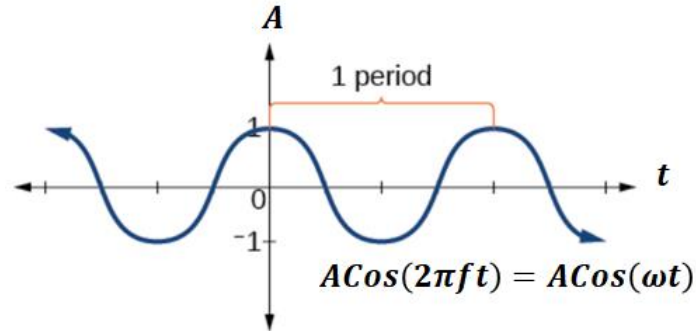
$$z = r(\cos \theta + j \sin \theta) = re^{j\theta}$$

where  $r = |z|$  and  $\theta = \arg z$

# Review of Laplace Transform

# Function Transformation

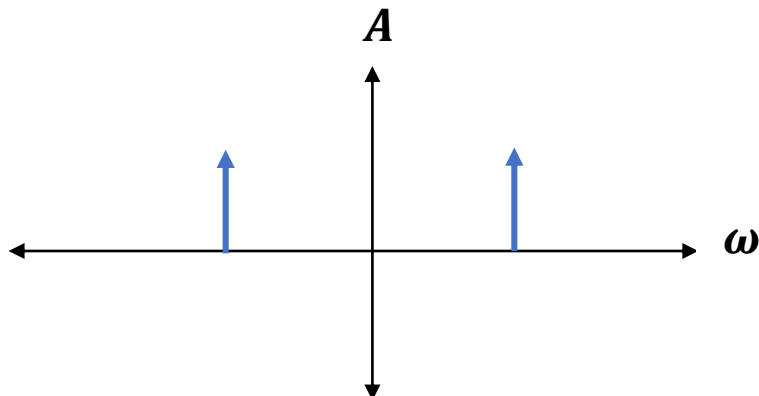
## ■ Fourier versus Laplace Transform



### Fourier transform:

Map to the frequency domain

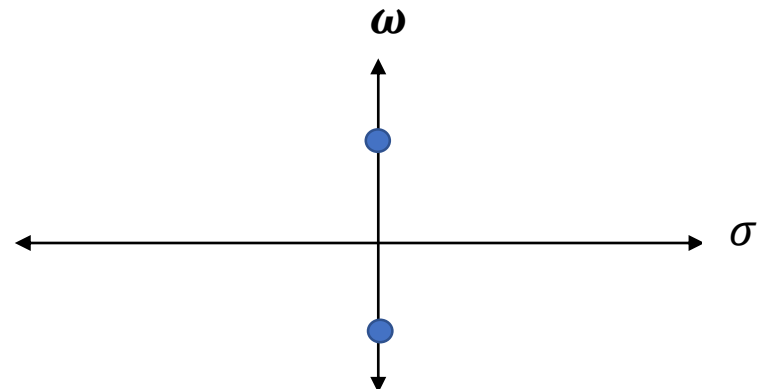
$$Y(\omega) = \mathcal{F}(y(t)) = \int_{-\infty}^{\infty} y(t) e^{-j\omega t} dt$$



### Laplace transform:

Map to the S-domain (freq+exponential)

$$Y(s) = \mathcal{L}(y(t)) = \int_0^{\infty} y(t) e^{-st} dt$$

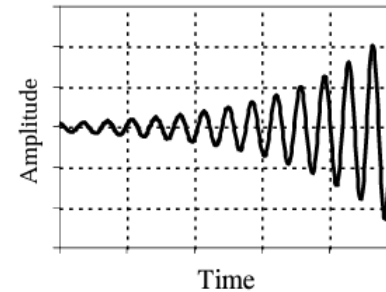
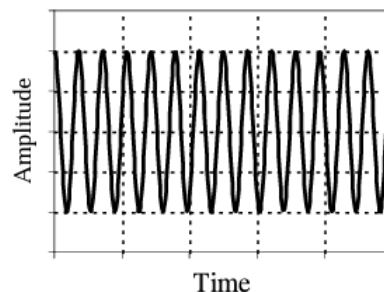
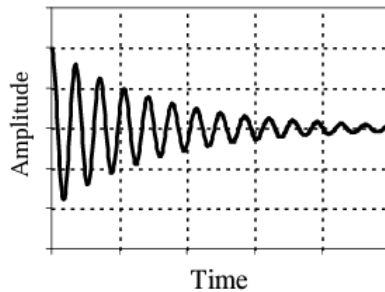


# Function Transformation

## ■ Fourier versus Laplace Transform

$$\text{Fourier} \quad [Y(\omega)] = \int_{-\infty}^{\infty} [y(t)] e^{-j\omega t} dt$$

*Which frequencies or sinusoids are present in a function?  
A slice of the Laplace transform.*

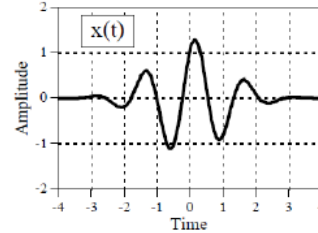


$$\begin{aligned} \text{Laplace} \quad \hat{y}(s) &= \int_0^{\infty} y(t) e^{-st} dt, \quad s = \sigma + j\omega \\ &= \int_0^{\infty} [y(t) e^{-\sigma t}] e^{-j\omega t} dt \end{aligned}$$

*Which sinusoids and exponentials are present in a function?*

# Laplace Transform

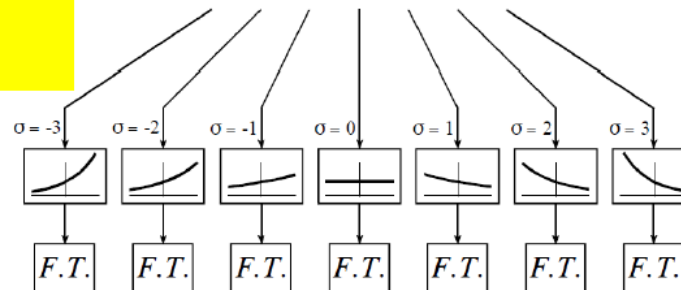
*time domain signal*



*The Laplace transform*

*Multiply the time domain signal by an infinite number of exponential curves*

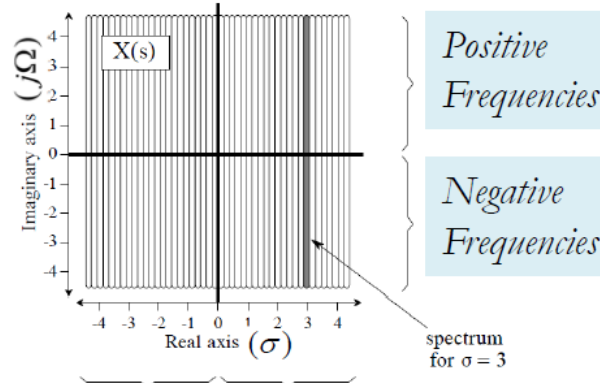
$$x(t)e^{-\sigma t}$$



*Take the complex Fourier Transform*

$$\int_{-\infty}^{\infty} [x(t)e^{-\sigma t}] e^{-j\Omega t} dt$$

*Arrange each spectrum along a vertical line in the s-plane*



*Increasing Exponentials    Decreasing Exponentials*



# Laplace Transform

$$X(\sigma, \Omega) = \int_{-\infty}^{\infty} \left[ x(t) e^{-\sigma t} \right] e^{-j\Omega t} dt \Rightarrow \sum_{k=-\infty}^{\infty} x[k] e^{-\sigma k} e^{-j\omega k}$$

$$= \int_{-\infty}^{\infty} x(t) e^{-(\sigma + j\Omega)t} dt$$

$$s = \sigma + j\Omega$$

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

*complex exponential*

# Laplace Transform

Forward Laplace Transform (*from CTFT*)

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt \quad \Leftrightarrow \quad \int_{-\infty}^{\infty} |x_a(t)| dt < \infty$$

*Absolutely integrable*

*Being forced to be integrable: for certain values of  $\sigma$*

$$\int_{-\infty}^{\infty} x_a(t) e^{-\sigma t} e^{-j\Omega t} dt = \int_{-\infty}^{\infty} x_a(t) e^{-st} dt$$

$$s = \sigma + j\Omega$$

# Inverse Laplace Transform

$$X(s) = X(\sigma + j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-(\sigma + j\Omega)t} dt = \int_{-\infty}^{\infty} [x_a(t) e^{-\sigma t}] e^{-j\Omega t} dt$$

$$x_a(t) e^{-\sigma t} = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(\sigma + j\Omega) e^{j\Omega t} d\Omega$$

*The integral w.r.t.  $\Omega$   
from  $-\infty$  to  $\infty$*

$$\begin{aligned} x_a(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(\sigma + j\Omega) e^{(\sigma + j\Omega)t} d\Omega \\ &= \frac{1}{2\pi j} \int_{\sigma - j\infty}^{\sigma + j\infty} X_a(s) e^{st} ds \end{aligned}$$

*An integral in the complex  $s$ -plane  
along a vertical line from  $z = \sigma - j\infty$   
to  $z = \sigma + j\infty$  with  $\sigma$  fixed.*

$$\begin{aligned} \frac{ds}{d\Omega} &= \frac{d(\sigma + j\Omega)}{d\Omega} = j \\ d\Omega &= \frac{ds}{j} \end{aligned}$$

# **Review**

# **Discrete-time Fourier Transform**

# Discrete-time Fourier Transform (DTFT)

## ■ Continuous-time Fourier Transform (CTFT)

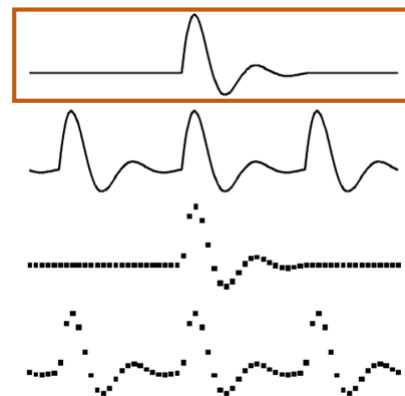
Aperiodic Signal

$$x(t) = x(t + nT), \quad n \in \mathbb{Z} \quad (\text{integers})$$

$$T \rightarrow \infty$$

Fourier Transform

$$X(j\Omega) = \int_{-\infty}^{\infty} x(t) e^{-j\Omega t} dt$$



## ■ Discrete-time Fourier Transform (DTFT)

Aperiodic Signal

$$t = nT_s, \quad n \in \mathbb{Z}$$

$$x(t) \xrightarrow{t=nT_s} x(nT_s) = x[n]$$

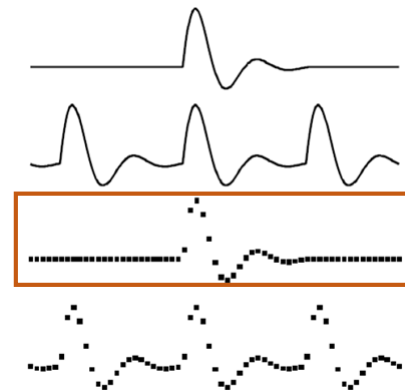
$$\Omega T_s = 2\pi \frac{F}{F_s} = \omega$$

*normalized frequency*

Fourier Transform

$$\int_{-\infty}^{\infty} x(t) e^{-j\Omega t} dt \xrightarrow{t=nT_s} \sum_{n=-\infty}^{\infty} x[n] e^{-j\Omega n T_s}$$

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



# Discrete-time Fourier Transform (DTFT)

*If  $x(k)$  is absolutely summable, that is,  $\sum_{k=-\infty}^{\infty} |x(k)| < \infty$ , then its DTFT is given by*

$$X(e^{j\omega}) \equiv F[x(k)] = \sum_{k=-\infty}^{\infty} x(k)e^{-j\omega k}$$

*The inverse discrete-time Fourier transform (IDTFT) of  $X(e^{j\omega})$  is given by*

$$x(k) \equiv F^{-1}[X(e^{j\omega})] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega k} d\omega$$

# Z-Transform

# Z-Transform

The Fourier transform of a sequence  $x[n]$  is defined as

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

The  $z$ -transform of a sequence  $x[n]$  is defined as

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



# Fourier Transform & Z-Transform

- Complex variable  $z$  in the polar form

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} \quad \longrightarrow \quad z = re^{j\omega}$$

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

$$X(re^{j\omega}) = \sum_{n=-\infty}^{\infty} (x[n]r^{-n})e^{-j\omega n}$$

Fourier Transform of  $(x[n]r^{-n})$

# Fourier Transform & Z-Transform

- Complex variable  $z$  in the polar form

$$r^{-k} = \left[ e^{\ln(r)} \right]^{-k} = e^{-k \ln(r)} = e^{-\sigma k}$$

$$\sigma = \ln(r)$$

$$X(r, \omega) = \sum_{k=-\infty}^{\infty} x[k] r^{-k} e^{-j\omega k}$$

$$= \sum_{k=-\infty}^{\infty} x[k] z^{-k}$$

$$z = r e^{j\omega}$$

## Forward $z$ -Transform (from $DTFT$ )

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k)e^{-j\omega k} \quad \Leftrightarrow \quad \sum_{k=-\infty}^{\infty} |x(k)| < \infty$$

*Absolutely summable*

*Being forced to be summable: for certain values of  $\sigma$*

$$\begin{aligned} \sum_{k=-\infty}^{\infty} \left[ x(k)e^{-\sigma k} \right] e^{-j\omega k} &= \sum_{k=-\infty}^{\infty} x(k)e^{-(\sigma + j\omega)k} \\ &= \sum_{k=-\infty}^{\infty} x(k)e^{-sk} = \sum_{k=-\infty}^{\infty} x(k)z^{-k} = X(z) \end{aligned}$$

$$z = e^s = e^{\sigma + j\omega}$$

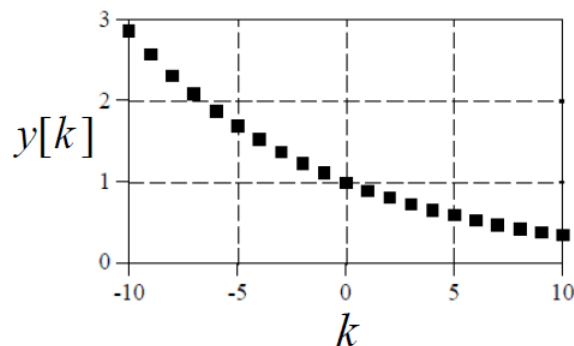
# Fourier Transform & Z-Transform

*Exponential  
signals*

*Decreasing*

$$y[k] = e^{-\sigma k}, \quad \sigma = 0.105$$

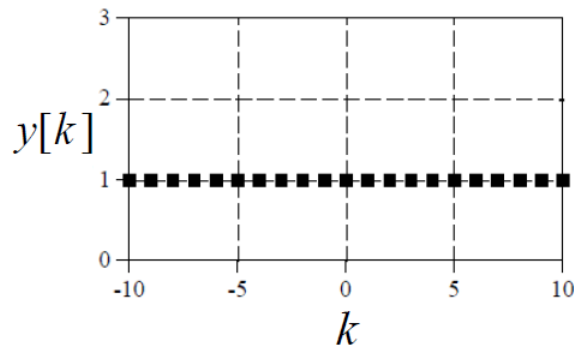
$$y[k] = r^{-k}, \quad r = 1.1$$



*Constant*

$$y[k] = e^{-\sigma k}, \quad \sigma = 0.000$$

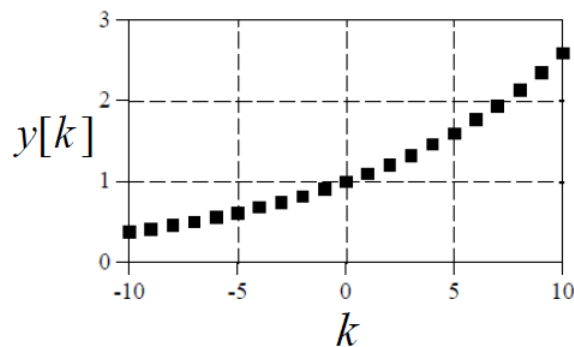
$$y[k] = r^{-k}, \quad r = 1.0$$



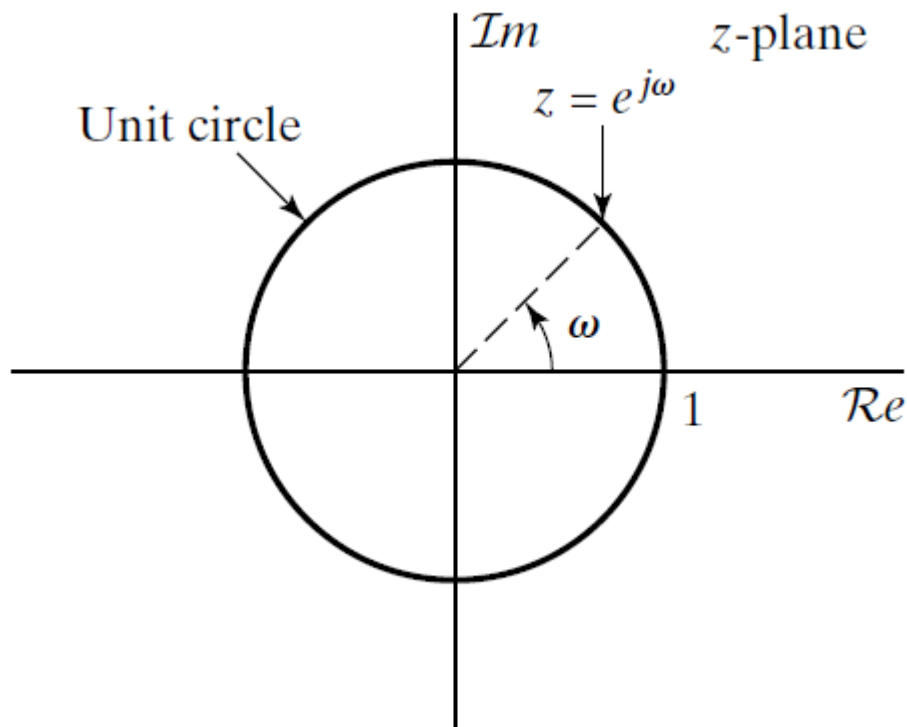
*Increasing*

$$y[k] = e^{-\sigma k}, \quad \sigma = -0.090$$

$$y[k] = r^{-k}, \quad r = 0.9$$



# Complex Z-Plane



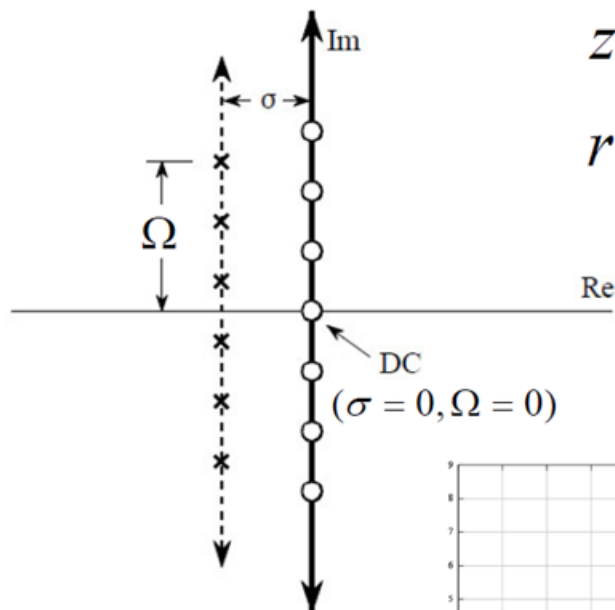
$$z = 1 \text{ (i.e., } \omega = 0)$$

$$z = j \text{ (i.e., } \omega = \pi/2)$$

$$z = -1 \text{ (i.e., } \omega = \pi)$$

# Relationship between S-Plane & Z-Plane

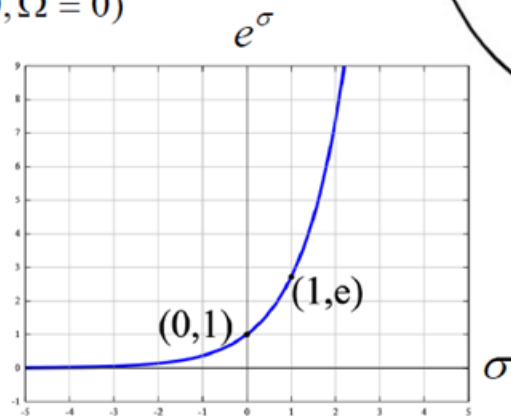
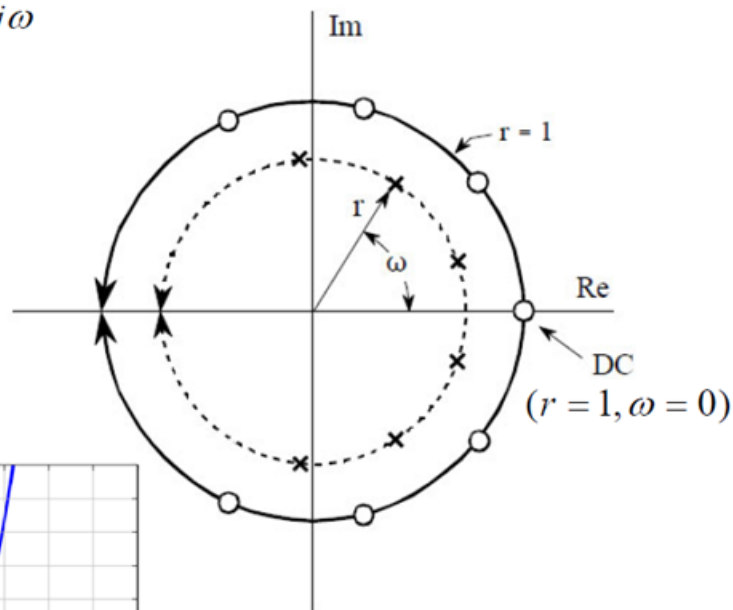
s - Plane



$$z = r e^{j\omega}$$

$$r = e^{\sigma}$$

z - Plane



# Example

- ANY SIGNAL has a z-Transform:

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

POLYNOMIAL in  $z^{-1}$

$n$	$n < -1$	$-1$	$0$	$1$	$2$	$3$	$4$	$5$	$n > 5$
$x[n]$	0	0	2	4	6	4	2	0	0

$$X(z) = ?$$

$$X(z) = 2 + 4z^{-1} + 6z^{-2} + 4z^{-3} + 2z^{-4}$$

# Some Common Z Transform Pairs

Sequence	Transform	ROC
$\delta[n]$	1	All $z$
$u[n]$	$\frac{1}{1-z^{-1}}$	$ z  > 1$
$-u[-n-1]$	$\frac{1}{1-z^{-1}}$	$ z  < 1$
$\delta[n-m]$	$z^{-m}$	All $z$ except 0 or $\infty$
$a^n u[n]$	$\frac{1}{1-az^{-1}}$	$ z  >  a $
$-a^n u[-n-1]$	$\frac{1}{1-az^{-1}}$	$ z  <  a $
$na^n u[n]$	$\frac{az^{-1}}{(1-az^{-1})^2}$	$ z  >  a $
$-na^n u[-n-1]$	$\frac{az^{-1}}{(1-az^{-1})^2}$	$ z  <  a $
$\begin{cases} a^n & 0 \leq n \leq N-1, \\ 0 & \text{otherwise} \end{cases}$	$\frac{1-a^N z^{-N}}{1-az^{-1}}$	$ z  > 0$
$\cos(\omega_0 n) u[n]$	$\frac{1-\cos(\omega_0)z^{-1}}{1-2\cos(\omega_0)z^{-1}+z^{-2}}$	$ z  > 1$
$r^n \cos(\omega_0 n) u[n]$	$\frac{1-r\cos(\omega_0)z^{-1}}{1-2r\cos(\omega_0)z^{-1}+r^2 z^{-2}}$	$ z  > r$



# Some Common Z Transform Pairs

Sequence	Transform	ROC
$[a^k \sin \omega_0 k]u(k)$	$\frac{(a \sin \omega_0)z^{-1}}{1 - (2a \cos \omega_0)z^{-1} + a^2 z^{-2}}$	$ z  >  a $
$[a^k \cos \omega_0 k]u(k)$	$\frac{1 - (a \cos \omega_0)z^{-1}}{1 - (2a \cos \omega_0)z^{-1} + a^2 z^{-2}}$	$ z  >  a $
$ka^k u(k)$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z  >  a $
$-kb^k u(-k-1)$	$\frac{bz^{-1}}{(1 - bz^{-1})^2}$	$ z  >  b $

# Homework #9.1 Z-Transform (2 pt.): Due Jan. 26

Determine the z-transforms of the following *finite-duration* signals.

$$(1) \quad x_1(k) = \{\underset{\uparrow}{1}, 2, 5, 7, 0, 1\}$$

$$(2) \quad x_2(k) = \{1, 2, \underset{\uparrow}{5}, 7, 0, 1\}$$

$$(3) \quad x_3(k) = \{\underset{\uparrow}{0}, 0, 1, 2, 5, 7, 0, 1\}$$

$$(4) \quad x_4(k) = \{2, 4, \underset{\uparrow}{5}, 7, 0, 1\}$$

$$(5) \quad x_5(k) = \delta(k)$$

$$(6) \quad x_6(k) = \delta(k - m), m > 0$$

$$(7) \quad x_7(k) = \delta(k + m), m > 0$$

# ROC of Z-Transform

# Region of Convergence

## ■ Convergence

The power series representing the Fourier transform does not converge for all sequences  
Similarly, the  $z$ -transform does not converge for all sequences or for all values of  $z$

## ■ Example:

$x[n] = u[n]$  is not absolutely summable

However,  $r^{-n}u[n]$  is absolutely summable if  $r > 1$

the  $z$ -transform for the unit step exists with an ROC  $r = |z| > 1$ .

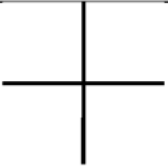

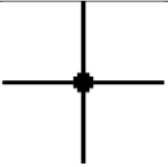
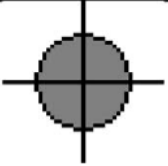
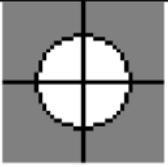

# Region of Convergence

## *Properties of the ROC:*

- The ROC is always bounded by a circle.
- The ROC for *right-sided sequences* is always outside of a circle of radius  $R_{x-}$ .  
 $x(k)$  that is zero for some  $k < k_0$ ;  $k_0 \geq 0$ , *causal*
- The ROC for *left-sided sequences* is always inside of a circle of radius  $R_{x+}$ .  
 $x(k)$  that is zero for some  $k > k_0$ ;  $k_0 \leq 0$ , *anticausal*
- The ROC for *two-sided sequences* is always an open ring  $R_{x-} < |z| < R_{x+}$  if it exists.
- The ROC for *finite-duration sequences* is the entire  $z$ -plane.  
 $x(k)$  that is zero for some  $k < k_1$ ;  $k > k_2$ .  
 $k_1 < 0 \Rightarrow z = \infty \notin \text{ROC}, k_2 > 0 \Rightarrow z = 0 \notin \text{ROC}$
- The ROC cannot include a pole since  $X(z)$  converges uniformly in there.
- There is at least one pole on the boundary of a ROC of a rational  $X(z)$ .
- The ROC is one contiguous region. does not come in pieces.

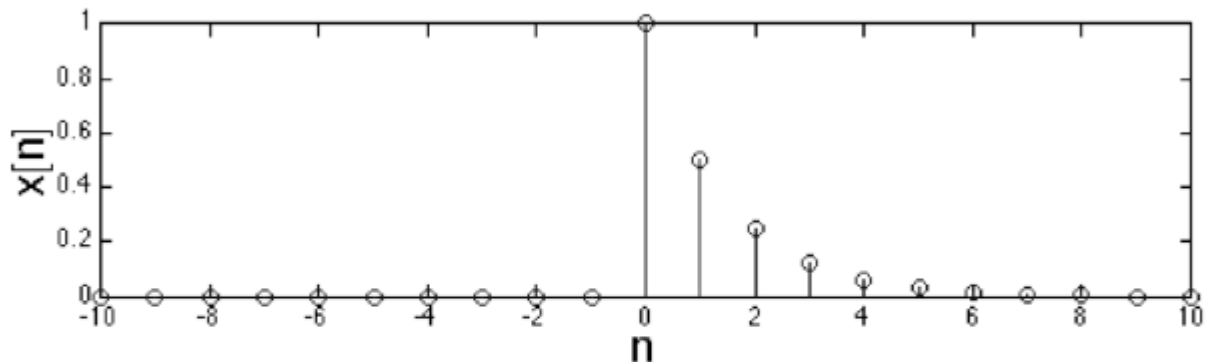
# Region of Convergence

*Possibilities for  
ROC shape:*

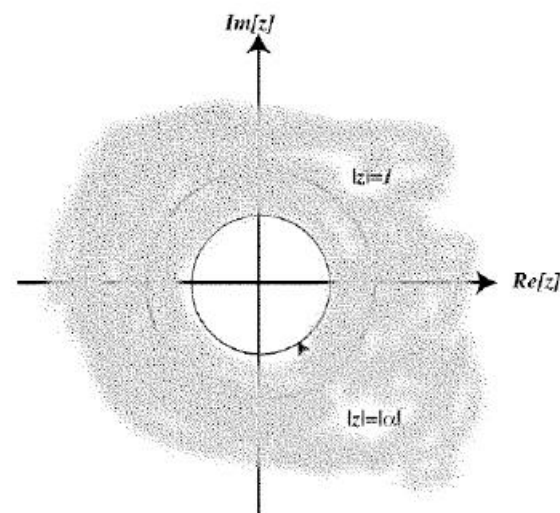
	Null set
	Everywhere
	Point at zero or infinity
	Inside a circle
	Outside a circle
	Inside two circles/Annulus

# Right-side Sequences

**Example 1:** Consider the time function  $x[n] = \alpha^n u[n]$



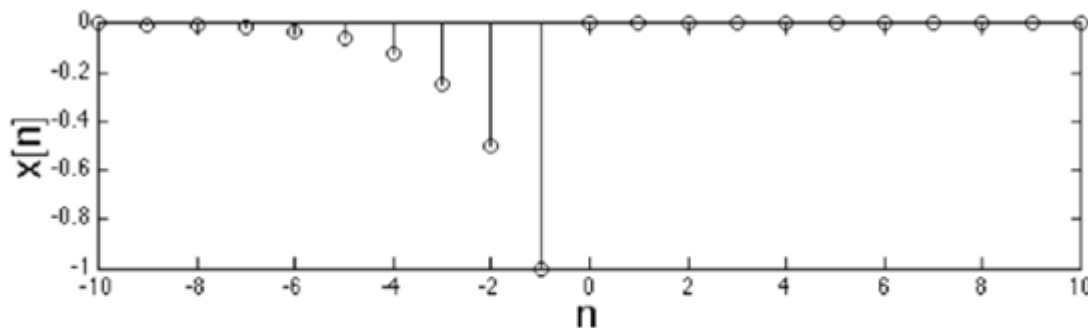
$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=0}^{\infty} \alpha^n z^{-n} = \sum_{n=0}^{\infty} (\alpha z^{-1})^n \\ &= \frac{1}{1 - \alpha z^{-1}} = \frac{z}{z - \alpha} \end{aligned}$$



**the ROC was  $|z| > |\alpha|$**

# Left-side Sequences

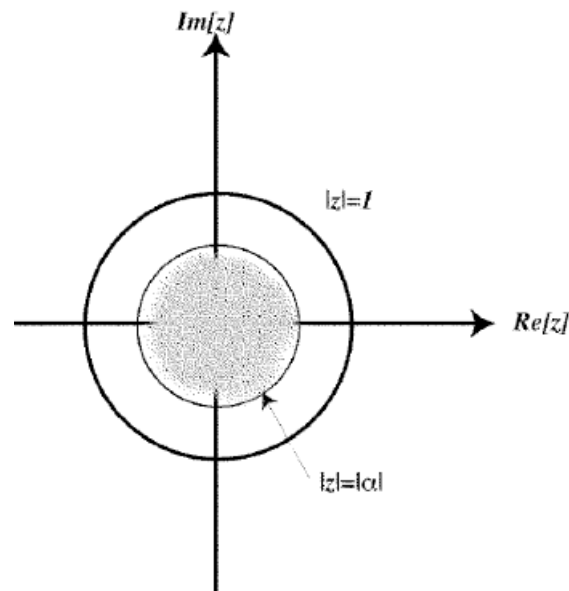
**Example 2:** Now consider the time function  $x[n] = -\alpha^n u[-n-1]$



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

**Let**  $l = -n; n = -\infty \Rightarrow l = \infty; n = -1 \Rightarrow l = 1$

$$\begin{aligned} \text{Then, } \sum_{n=-\infty}^{-1} (\alpha z^{-1})^n &= \sum_{l=1}^{\infty} -(\alpha z^{-1})^l = 1 - \sum_{l=0}^{\infty} (\alpha z^{-1})^l \\ &= 1 - \frac{1}{1 - \alpha z^{-1}} = \frac{1}{1 - \alpha z^{-1}} \end{aligned}$$



**the ROC was**  $|z| < |\alpha|$

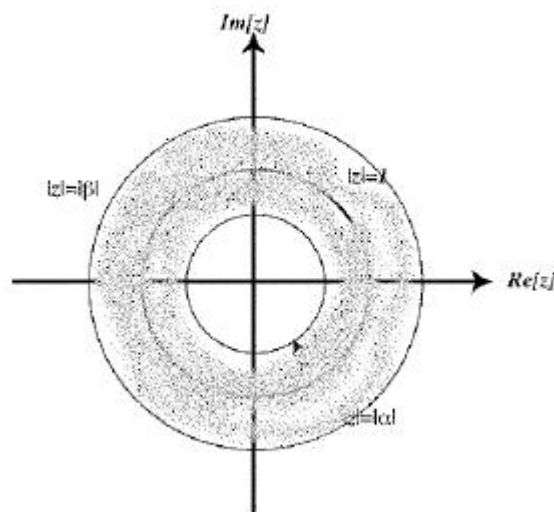


# Both-sides Sequences

Consider the function  $\alpha^n u[n] - \beta^n u[-n-1]$  with  $|\alpha| < |\beta|$

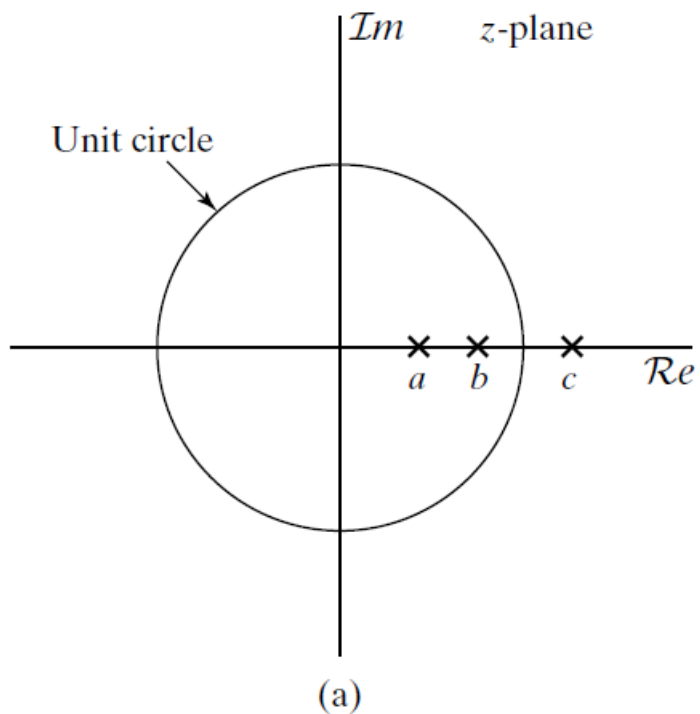
Using the results of Examples 1 and 2, we note that

$$X(z) = \frac{-1}{1 - \beta z^{-1}} - \frac{1}{1 - \alpha z^{-1}} = \frac{z(\alpha - \beta)}{(z - \alpha)(z - \alpha)}$$

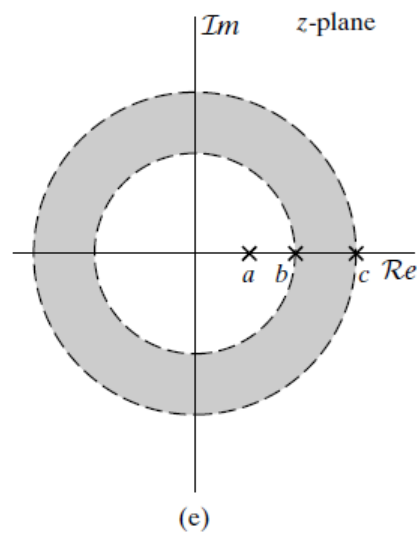
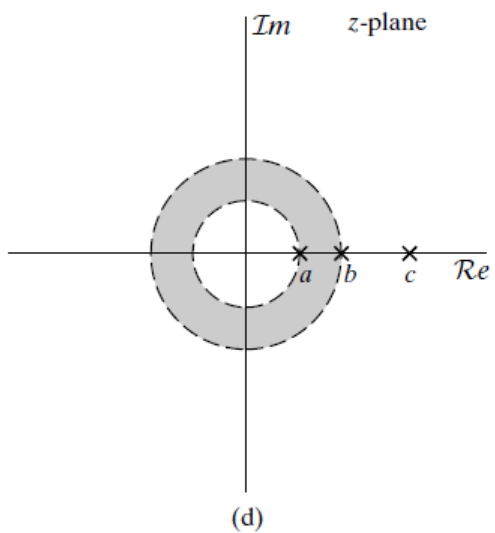
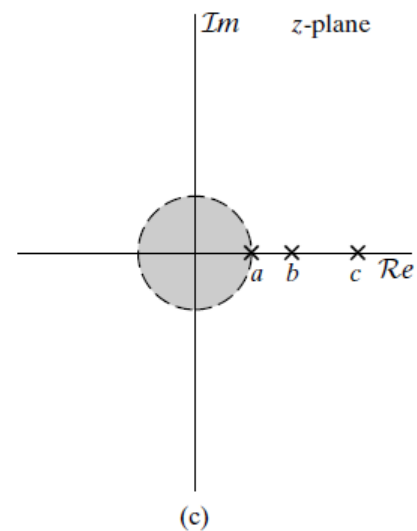
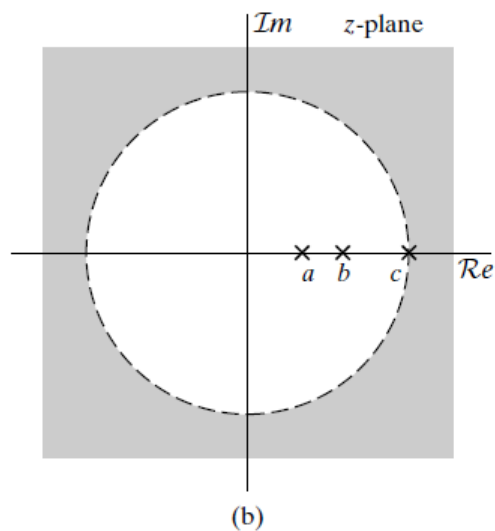


ROCs are of the form  $|\alpha| < |z| < |\beta|$

# ROC



- (b) to a right-sided sequence
- (c) to a left-sided sequence
- (d) to a two-sided sequence.
- (e) to a two-sided sequence



# Properties of Z-Transform

# Properties of Z Transform

## 1. Linearity:

$$Z[a_1x_1(k) + a_2x_2(k)] = a_1X_1(z) + a_2X_2(z); \quad ROC : ROC_{x_1} \cap ROC_{x_2}$$

$$\begin{aligned} X_s(z) &= \sum_{k=-\infty}^{\infty} \{a_1x_1(k) + a_2x_2(k)\} z^{-k} \\ &= a_1 \sum_{k=-\infty}^{\infty} x_1(k)z^{-k} + a_2 \sum_{k=-\infty}^{\infty} x_2(k)z^{-k} \\ &= a_1X_1(z) + a_2X_2(z) \end{aligned}$$

# Properties of Z Transform

## 2. Sample shifting:

$$Z[x(k - k_0)] = z^{-k_0} X(z); \quad ROC : ROC_x$$

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

$$X_s(z) = \sum_{k=-\infty}^{\infty} x(k - k_0) z^{-k}$$

$$k - k_0 = m, \quad k = k_0 + m$$

$$X_s(z) = \sum_{m=-\infty}^{\infty} x(m) z^{-(k_0 + m)}$$

$$= \sum_{m=-\infty}^{\infty} x(m) z^{-k_0} z^{-m}$$

$$= z^{-k_0} \sum_{m=-\infty}^{\infty} x(m) z^{-m}$$

$$= z^{-k_0} X(z)$$

# Properties of Z Transform

## 3. Frequency shifting:

$$Z[a^k x(k)] = X\left(\frac{z}{a}\right); \text{ ROC : } \text{ROC}_x \text{ scaled by } |a|$$

$$X_s(z) = \sum_{k=-\infty}^{\infty} a^k x(k) z^{-k} = \sum_{k=-\infty}^{\infty} x(k) (a^{-1} z)^{-k} = X(a^{-1} z) = X\left(\frac{z}{a}\right)$$

$$Z[e^{j\omega_0 k} x(k)] = X(e^{-j\omega_0} z)$$

# Properties of Z Transform

4. Folding:

$$Z[x(-k)] = X\left(\frac{1}{z}\right); \text{ ROC : Inverted } \text{ROC}_x$$

$$x(-n)$$

$$\sum x(-n)z^{-n} = \sum x(n)z^n = X\left(\frac{1}{z}\right)$$

# Properties of Z Transform

5. Complex conjugation:

$$Z[x^*(k)] = X^*(z^*); \text{ ROC : } \text{ROC}_x$$

$$Z[x^*(k)] = X^*(z^*); \text{ ROC : } \text{ROC}_x$$

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



# Properties of Z Transform

6. Differentiation in the z-domain:

$$Z[kx(k)] = -z \frac{dX(z)}{dz}; \quad ROC : ROC_x$$

*multiplication by a ramp property*

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

$$\frac{dX(z)}{dz} = \sum_{k=-\infty}^{\infty} x(k) \frac{dz^{-k}}{dz} = \sum_{k=-\infty}^{\infty} x(k)(-kz^{-k-1})$$

$$= \sum_{k=-\infty}^{\infty} kx(k) \left( \frac{z^{-k}}{-z} \right)$$

$$-z \frac{dX(z)}{dz} = \sum_{k=-\infty}^{\infty} kx(k)z^{-k}$$

# Properties of Z Transform

## 7. Multiplication

$$Z[x_1(k)x_2(k)] = \frac{1}{2\pi j} \oint_C X_1(v)X_2(z/v)v^{-1}dv;$$

$$ROC : ROC_{x_1} \cap \text{Inverted } ROC_{x_2}$$

$$Z[x_1(k)x_2(k)] = \sum_{k=-\infty}^{\infty} x_1(k)x_2(k)z^{-k}$$

$$x_1(k) = \frac{1}{2\pi j} \oint_C X_1(z)z^{k-1}dz, \quad z \rightarrow v, \quad x_1(k) = \frac{1}{2\pi j} \oint_C X_1(v)v^{k-1}dv$$

$$Z[x_1(k)x_2(k)] = \frac{1}{2\pi j} \oint_C X_1(v) \left[ \sum_{k=-\infty}^{\infty} x_2(k) \left( \frac{z}{v} \right)^{-k} \right] v^{-1} dv$$
$$X_2 \left( \frac{z}{v} \right)$$

# Properties of Z Transform

## 8. Convolution:

$$Z[x_1(k) * x_2(k)] = X_1(z)X_2(z); \quad ROC: ROC_{x_1} \cap ROC_{x_2}$$

$$Z[x_1(k) * x_2(k)] = \sum_{k=-\infty}^{\infty} \{x_1(k) * x_2(k)\} z^{-k}$$

$$= \sum_{k=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x_1(n)x_2(k-n)z^{-k}, \quad k-n=m, \quad k=n+m$$

$$= \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x_1(n)x_2(m)z^{-(n+m)} = \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x_1(n)x_2(m)z^{-n}z^{-m}$$

$$= \sum_{n=-\infty}^{\infty} x_1(n)z^{-n} \sum_{m=-\infty}^{\infty} x_2(m)z^{-m} = X_1(z)X_2(z)$$

# Example:

$$X_1(z) = 2 + 3z^{-1} + 4z^{-2}, X_2(z) = 3 + 4z^{-1} + 5z^{-2} + 6z^{-3}$$

$$X_3(z) = X_1(z)X_2(z)$$

$$x_1(k) = \{\underset{\uparrow}{2}, 3, 4\}, x_2(k) = \{\underset{\uparrow}{3}, 4, 5, 6\}$$

```
>> x1 = [2,3,4]; x2 = [3,4,5,6]; x3 = conv(x1,x2)
x3 =      6      17      34      43      38      24
```

$$X_3(z) = 6 + 17z^{-1} + 34z^{-2} + 43z^{-3} + 38z^{-4} + 24z^{-5}$$

# Example:

$[p,r] = \text{deconv}(b,a)$  computes the result of dividing  $b$  by  $a$  in a polynomial part  $p$  and a remainder  $r$ .

```
>> x3 = [6,17,34,43,38,24]; x1 = [2,3,4]; [x2,r] = deconv(x3,x1)
x2 =
     3     4     5     6
r =
     0     0     0     0     0     0
```

# Example:

$$X_1(z) = z + 2 + 3z^{-1}, X_2(z) = 2z^2 + 4z + 3 + 5z^{-1}$$

$$X_3(z) = X_1(z)X_2(z)$$

$$x_1(k) = \{1, \underset{\uparrow}{2}, 3\}, x_2(k) = \{2, 4, \underset{\uparrow}{3}, 5\}$$

```
>> x1 = [1,2,3]; k1 = [-1:1]; x2 = [2,4,3,5]; k2 = [-2:1];
```

```
>> [x3,k3] = conv_m(x1,k1,x2,k2)
```

```
x3 =
```

```
     2     8    17    23    19    15
```

```
k3 =
```

```
    -3    -2    -1     0     1     2
```

$$X_3(z) = 2z^3 + 8z^2 + 17z + 23 + 19z^{-1} + 15z^{-2}$$

# Inverse Z-Transform

## Inverse $z$ -Transform

$$X(z) = X(e^{\sigma+j\omega}) = \sum_{k=-\infty}^{\infty} [x(k)e^{-\sigma k}] e^{-j\omega k}$$

$$x(k)e^{-\sigma k} = \frac{1}{2\pi} \int_0^{2\pi} X(e^{\sigma+j\omega}) e^{j\omega k} d\omega$$

*The integral w.r.t.  $\omega$   
from 0 to  $2\pi$*

$$\begin{aligned} x(k) &= \frac{1}{2\pi} \int_0^{2\pi} X(e^{\sigma+j\omega}) e^{(\sigma+j\omega)k} d\omega = \frac{1}{2\pi} \int_0^{2\pi} X(z) z^k d\omega \\ &= \frac{1}{2\pi j} \oint X(z) z^{k-1} dz \end{aligned}$$

*An integral w.r.t.  $z = e^{\sigma+j\omega}$   
in the complex  $z$ -plane, along a  
circle with a fixed radius  $e^\sigma$  and  
a varying angle  $\omega$  from 0 to  $2\pi$*

$$\begin{aligned} \frac{dz}{d\omega} &= \frac{d(e^{\sigma+j\omega})}{d\omega} = e^\sigma j e^{j\omega} = jz \\ d\omega &= \frac{dz}{jz} \end{aligned}$$



# Inverse Z Transform

- ◆ As with other transforms, inverse z-transform is used to derive  $x[n]$  from  $X[z]$ , and is formally defined as:

$$x[n] = \frac{1}{2\pi j} \oint X[z]z^{n-1} dz$$

- ◆ Here the symbol  $\oint$  indicates an integration in counterclockwise direction around a closed path in the complex z-plane (known as contour integral).
- ◆ Such contour integral is difficult to evaluate (but could be done using Cauchy's residue theorem), therefore we often use other techniques to obtain the inverse z-transform.
- ◆ One such technique is to use the z-transform pair table shown in the last two slides with partial fraction.

# Partial Fraction Decomposition

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

Which can be simplified using [Rational Expressions](#) to:

$$= \frac{2x+2 + 3x-6}{x^2+x-2x-2}$$

$$= \frac{5x-4}{x^2-x-2}$$

... but how do we go in the opposite direction?

$$\frac{2}{x-2} + \frac{3}{x+1} \leftarrow \frac{5x-4}{x^2-x-2}$$

Partial Fractions

# Partial Fraction Decomposition

The method is called "*Partial Fraction Decomposition*", and goes like this:

**Step 1:** Factor the bottom

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

**Step 2:** Write one partial fraction for each of those factors

$$\frac{5x-4}{(x-2)(x+1)} = \frac{A_1}{x-2} + \frac{A_2}{x+1}$$

**Step 3:** Multiply through by the bottom so we no longer have fractions

$$5x-4 = A_1(x+1) + A_2(x-2)$$

# Partial Fraction Decomposition

**Step 4:** Now find the constants  $A_1$  and  $A_2$

Substituting the roots, or "zeros", of  $(x-2)(x+1)$  can help:

Root for  $(x+1)$  is  $x = -1$

$$\begin{aligned} 5(-1) - 4 &= A_1(-1+1) + A_2(-1-2) \\ -9 &= 0 + A_2(-3) \\ A_2 &= 3 \end{aligned}$$

Root for  $(x-2)$  is  $x = 2$

$$\begin{aligned} 5(2) - 4 &= A_1(2+1) + A_2(2-2) \\ 6 &= A_1(3) + 0 \\ A_1 &= 2 \end{aligned}$$

**And we have our answer:**

$$\frac{5x-4}{x^2-x-2} = \frac{2}{x-2} + \frac{3}{x+1}$$

# Example (1): Inverse Z Transform

$$X(z) = \frac{10z + 5}{(z - 1)(z - 1/5)}$$

$\Downarrow$

$$\frac{X(z)}{z} = \frac{10z + 5}{z(z - 1)(z - 1/5)} = 25 \frac{1}{z} + \frac{75}{4} \frac{1}{z - 1} - \frac{175}{4} \frac{1}{z - 1/5}$$

$\Downarrow$

$$X(z) = 25 + \frac{75}{4} \frac{z}{z - 1} - \frac{175}{4} \frac{z}{z - 1/5} = 25 + \frac{75}{4} \frac{1}{1 - z^{-1}} - \frac{175}{4} \frac{1}{1 - 1/5 z^{-1}}$$

$\Downarrow$

$$x(k) = 25\delta(k) + \frac{75}{4}1^k - \frac{175}{4}(1/5)^k \quad k \geq 0$$

# Example (2): Inverse Z Transform

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

$$\begin{aligned} X(z) &= \frac{z}{3\left(z^2 - \frac{4}{3}z + \frac{1}{3}\right)} = \frac{\frac{1}{3}z^{-1}}{1 - \frac{4}{3}z^{-1} + \frac{1}{3}z^{-2}} \\ &= \frac{\frac{1}{3}z^{-1}}{\left(1 - z^{-1}\right)\left(1 - \frac{1}{3}z^{-1}\right)} = \frac{\frac{1}{2}}{1 - z^{-1}} - \frac{\frac{1}{2}}{1 - \frac{1}{3}z^{-1}} \end{aligned}$$

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

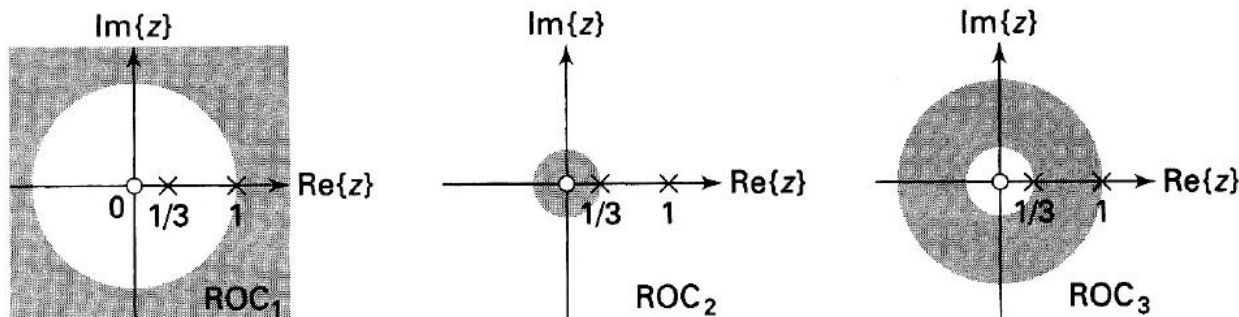
## Example (2): Inverse Z Transform

$$X(z) = \frac{\frac{1}{3}z^{-1}}{\left(1 - z^{-1}\right)\left(1 - \frac{1}{3}z^{-1}\right)} \rightarrow X(z) = \frac{R_1}{1 - z^{-1}} + \frac{R_2}{1 - \frac{1}{3}z^{-1}}$$

$$R_1 = (1 - z^{-1})X(z)\Big|_{z^{-1}=1} = \frac{\frac{1}{3}}{1 - \frac{1}{3}} = \frac{1}{2}$$

$$R_2 = \left(1 - \frac{1}{3}z^{-1}\right)X(z)\Big|_{z^{-1}=3} = \frac{1}{1 - 3} = -\frac{1}{2}$$

# Example (2): Inverse Z Transform



$$ROC_1 : 1 < |z| < \infty, \quad |z_1| \leq R_{x-} = 1, |z_2| \leq 1$$

$$x_1(k) = \frac{1}{2}u(k) - \frac{1}{2}\left(\frac{1}{3}\right)^k u(k)$$

$$ROC_2 : 0 < |z| < \frac{1}{3}, \quad |z_1| \geq R_{x+} = \frac{1}{3}, |z_2| \geq \frac{1}{3}$$

$$x_2(k) = \frac{1}{2}\{-u(-k-1)\} - \frac{1}{2}\left\{-\left(\frac{1}{3}\right)^k u(-k-1)\right\} = \frac{1}{2}\left(\frac{1}{3}\right)^k u(-k-1) - \frac{1}{2}u(-k-1)$$

$$ROC_3 : \frac{1}{3} < |z| < 1, \quad |z_1| \geq R_{x+} = 1, |z_2| \leq \frac{1}{3}$$

$$x_3(k) = -\frac{1}{2}u(-k-1) - \frac{1}{2}\left(\frac{1}{3}\right)^k u(k)$$



## Example (3): Inverse Z Transform

If a pole  $p_r$  has multiplicity  $m$ , then its expansion is given by

$$\sum_{l=1}^m \frac{R_{r,l} z^{-(l-1)}}{(1 - p_r z^{-1})^l} = \frac{R_{r,1}}{1 - p_r z^{-1}} + \frac{R_{r,2} z^{-1}}{(1 - p_r z^{-1})^2} + \cdots + \frac{R_{r,m} z^{-(m-1)}}{(1 - p_r z^{-1})^m}$$

where the residues  $R_{r,l}$  are computed using a more general formula.

# Example (3): Inverse Z Transform

$$X(z) = \frac{1}{1 - 0.7z^{-1} + 0.16z^{-2} - 0.012z^{-3}} = \frac{1}{(1 - 0.3z^{-1})(1 - 0.2z^{-1})^2}$$

$$X(z) = \frac{R_1}{1 - 0.3z^{-1}} + \frac{R_2}{1 - 0.2z^{-1}} + \frac{R_3 z^{-1}}{(1 - 0.2z^{-1})^2}$$

$$R_1 = (1 - 0.3z^{-1})X(z) \Big|_{z^{-1}=\frac{1}{0.3}} = \frac{1}{(1 - 0.2z^{-1})^2} \Big|_{z^{-1}=\frac{1}{0.3}} = \frac{1}{\left(1 - \frac{0.2}{0.3}\right)^2} = 9$$

$$R_3 = (1 - 0.2z^{-1})^2 z X(z) \Big|_{z^{-1}=5} = \frac{z}{(1 - 0.3z^{-1})} \Big|_{z^{-1}=5} = \frac{0.2}{1 - 0.3(5)} = -0.4$$

$$\begin{aligned} R_2 &= \frac{d}{dz} (1 - 0.2z^{-1})^2 z X(z) \Big|_{z^{-1}=5} = \frac{d}{dz} \frac{z}{(1 - 0.3z^{-1})} \Big|_{z^{-1}=5} \\ &= \frac{(1 - 0.3z^{-1}) - z(0.3)z^{-2}}{(1 - 0.3z^{-1})^2} \Big|_{z^{-1}=5} = \frac{1 - 0.6z^{-1}}{(1 - 0.3z^{-1})^2} \Big|_{z^{-1}=5} = -8 \end{aligned}$$

# Example (3): Inverse Z Transform

$$X(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_M z^{-M}}{a_0 + a_1 z^{-1} + \dots + a_N z^{-N}} = \frac{B(z)}{A(z)}$$

$$= \sum_{r=1}^N \frac{R_r}{1 - p_r z^{-1}} + \underbrace{\sum_{r=0}^{M-N} C_r z^{-r}}_{M \geq N}$$

$[R, p, C] = \text{residuez}(b, a)$   
 $[b, a] = \text{residuez}(R, p, C)$

$p_r = \dots = p_{r+m-1}$  a pole of multiplicity  $m$

$$\frac{R_r}{1 - p_r z^{-1}} + \frac{R_{r+1} \boxed{\phantom{0}}}{(1 - p_r z^{-1})^2} + \dots + \frac{R_{r+m-1} \boxed{\phantom{0}}}{(1 - p_r z^{-1})^m}$$

# Example (3): Inverse Z Transform

$$X(z) = \frac{z}{3z^2 - 4z + 1} = \frac{z^{-1}}{3 - 4z^{-1} + z^{-2}} = \frac{0 + z^{-1}}{3 - 4z^{-1} + z^{-2}}$$

```
>> b = [0,1]; a = [3,-4,1]; [R,p,C] = residuez(b,a)
```

R =

0.5000

-0.5000

p =

1.0000

0.3333

C =

[]

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

# Example (4): Inverse Z Transform

Example  $X(z) = \frac{1}{(1-0.9z^{-1})^2(1+0.9z^{-1})}, \quad |z| > 0.9$

```
>> b = 1; a = poly([0.9,0.9,-0.9])
a =
    1.0000   -0.9000   -0.8100    0.7290
```

```
>> [R,p,C]=residuez(b,a)
```

R =

0.2500

0.5000

0.2500

p =

0.9000

0.9000

-0.9000

C =

[]

$$X(z) = \frac{0.25}{1-0.9z^{-1}} + \frac{0.5}{(1-0.9z^{-1})^2} + \frac{0.25}{1+0.9z^{-1}}, \quad |z| > 0.9$$

$$= \frac{0.25}{1-0.9z^{-1}} + \frac{0.5}{0.9} z \frac{(0.9z^{-1})}{(1-0.9z^{-1})^2} + \frac{0.25}{1+0.9z^{-1}}, \quad |z| > 0.9$$

# Example (4): Inverse Z Transform

$$\begin{aligned}x(k) &= 0.25(0.9)^k u(k) + \frac{5}{9}(k+1)(0.9)^{k+1} u(k) + 0.25(-0.9)^k u(k) \\&= 0.75(0.9)^k u(k) + 0.5k(0.9)^k u(k) + 0.25(-0.9)^k u(k)\end{aligned}$$

```
>> [delta,k] = impz(0,0,7); x = filter(b,a,delta) % check sequence
x =
Columns 1 through 4
    1.0000000000    0.9000000000    1.6200000000    1.4580000000
Columns 5 through 8
    1.9683000000    1.7714700000    2.1257640000    1.9131876000
>> x = (0.75)*(0.9).^k + (0.5)*k.*(0.9).^k + (0.25)*(-0.9).^k % answer sequence
x =
Columns 1 through 4
    1.0000000000    0.9000000000    1.6200000000    1.4580000000
Columns 5 through 8
    1.9683000000    1.7714700000    2.1257640000    1.9131876000
```

# Homework #9.2 Inverse Z Transform (1 pt.): Due Jan. 26

Find the inverse z-transform of:

$$X[z] = \frac{8z - 19}{(z - 2)(z - 3)}$$

# LTI System & Transfer Function



# System Representation in Z Domain

Recall the response of a DT LTI system to the input  $x[n]$  is

$$y[n] = (x * h)[n]$$

where  $h$  is the impulse response of the system.

If  $x$  and  $h$  have  $z$ -transforms, the convolution property implies

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

in their common ROC.

# Transfer Function

If the ROC has a nonempty interior point, the **system function** (aka **transfer function**)  $H(z)$  uniquely determines  $h$  and hence system properties through the Laurent series expansion

$$H(z) = \sum_{n=-\infty}^{\infty} h[n]z^{-n}$$

# Causality

An LTI system with system function  $H(z)$  is causal iff

1. the ROC is the exterior of a circle
2.  $\lim_{z \rightarrow \infty} H(z)$  exists and is finite

**causal  $\iff$  ROC is the exterior of a circle including  $\infty$**

An LTI system with rational system function  $H(z) = \frac{N(z)}{D(z)}$  is causal iff

1. the ROC is  $|z| > |p|$ , where  $p$  is the outermost pole
2.  $\deg D \geq \deg N$

# Stability

Recall an LTI system is stable iff its impulse response  $h \in \ell_1$ , i.e.

$$\sum_{n=-\infty}^{\infty} |h[n]| < \infty$$

i.e.  $H(z)$  converges absolutely on the unit circle  $|z| = 1$ , so its ROC  $R_1 < |z| < R_2$  must satisfy  $R_1 < 1 < R_2$ .

**stable  $\iff$  ROC includes the unit circle  $|z| = 1$**

A **causal** LTI system with rational system function  $H(z)$  is stable iff all its poles are inside the unit circle.

# Example

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

There are two poles  $p_1 = -\frac{1}{2}$  and  $p_2 = \frac{3}{2}$ .

1.  $|z| > \frac{3}{2}$ , causal, unstable

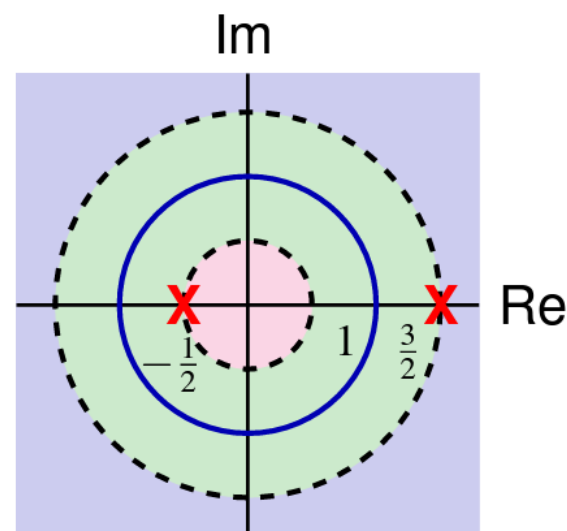
$$h_1[n] = \frac{1}{2} \left( \frac{3}{2} \right)^n u[n] - \frac{1}{2} \left( -\frac{1}{2} \right)^n u[n]$$

2.  $\frac{1}{2} < |z| < \frac{3}{2}$ , noncausal, stable

$$h_2[n] = -\frac{1}{2} \left( \frac{3}{2} \right)^n u[-n-1] - \frac{1}{2} \left( -\frac{1}{2} \right)^n u[n]$$

3.  $|z| < \frac{1}{2}$ , noncausal, unstable

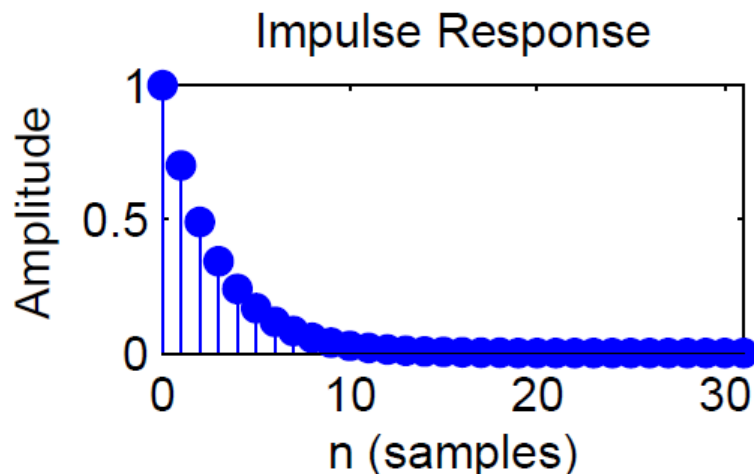
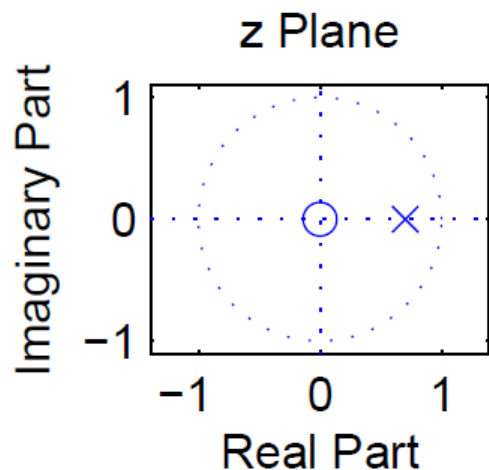
$$h_3[n] = -\frac{1}{2} \left( \frac{3}{2} \right)^n u[-n-1] + \frac{1}{2} \left( -\frac{1}{2} \right)^n u[-n-1]$$



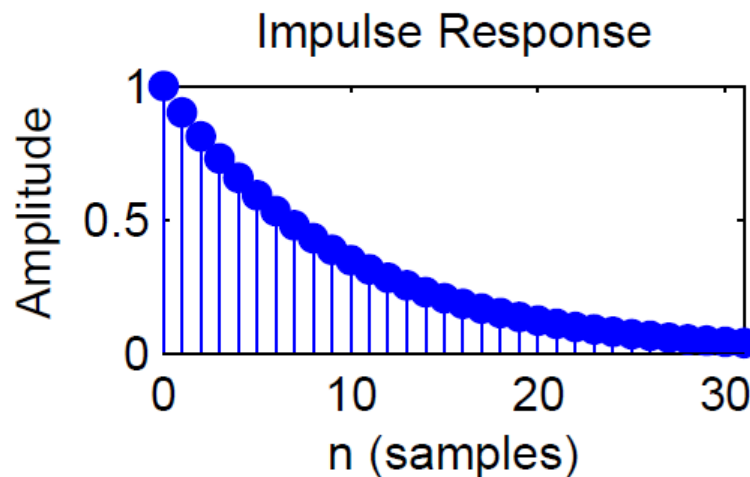
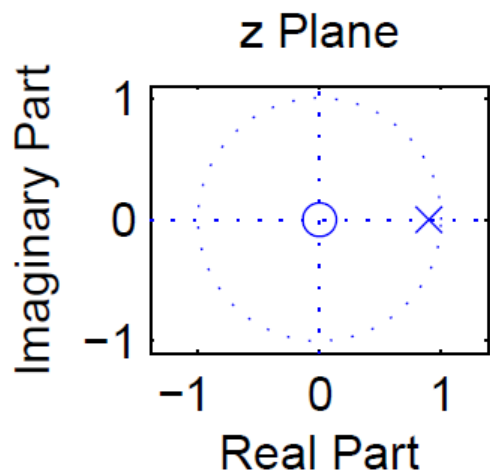
# Example

# Example

$$H(z) = \frac{z}{z-0.7} = \frac{1}{1-0.7 \cdot z^{-1}}$$

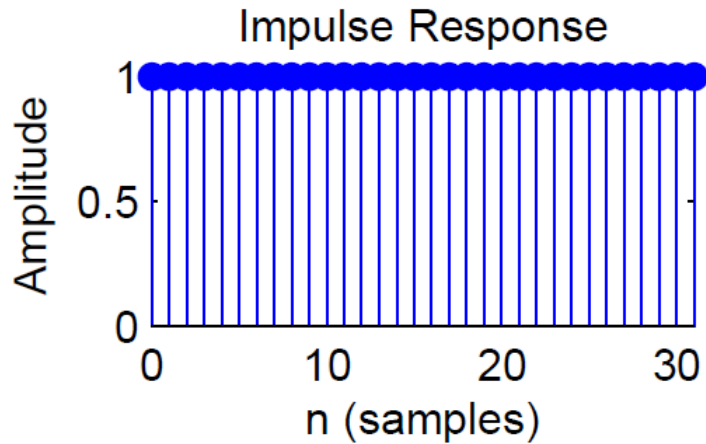
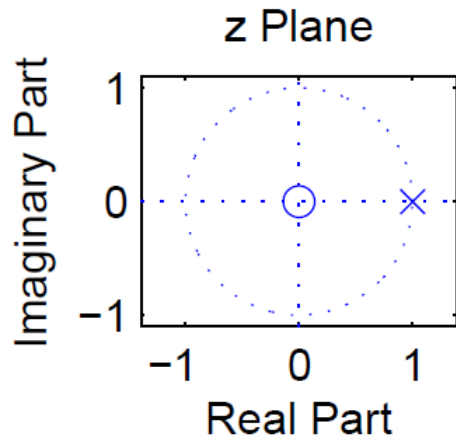


$$H(z) = \frac{z}{z-0.9} = \frac{1}{1-0.9 \cdot z^{-1}}$$

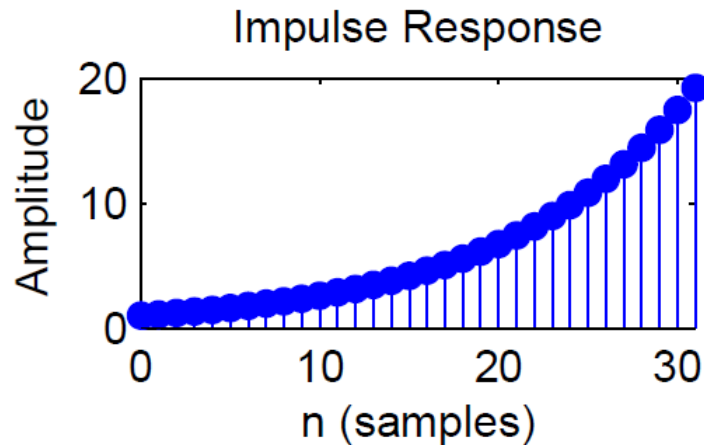
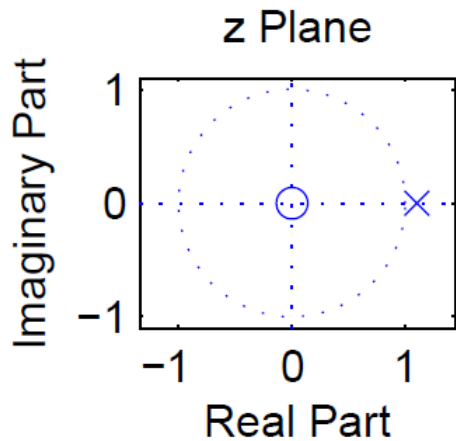


# Example

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



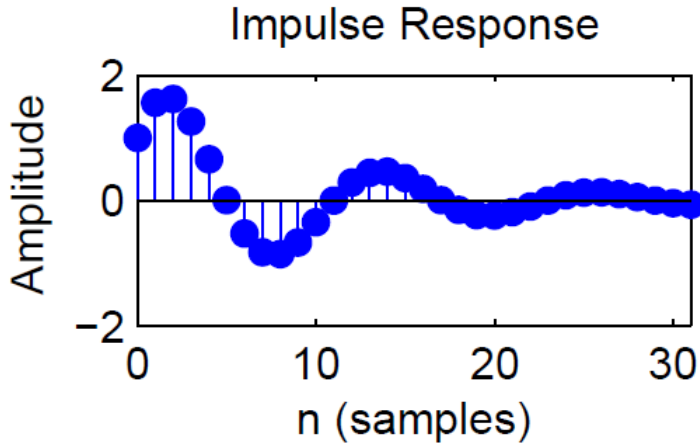
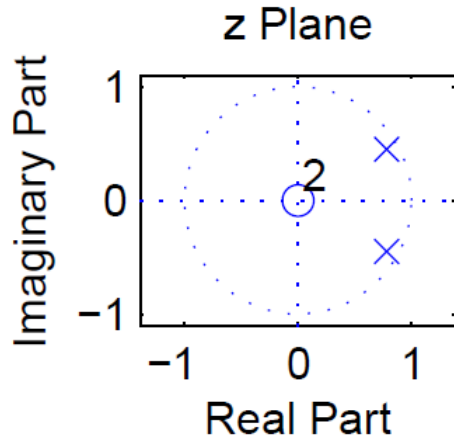
$$H(z) = \frac{z}{z-1.1} = \frac{1}{1-1.1 \cdot z^{-1}}$$



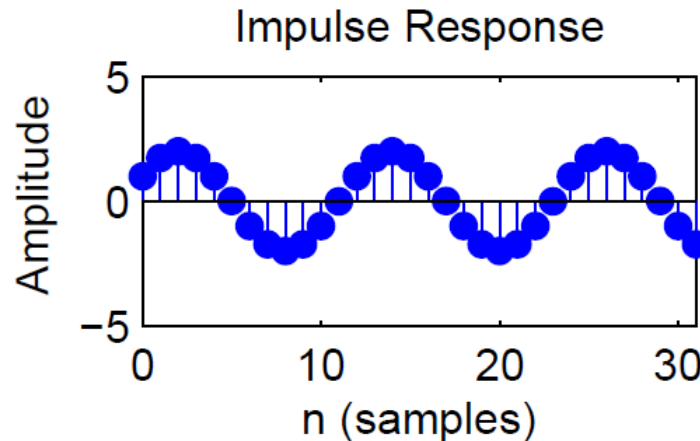
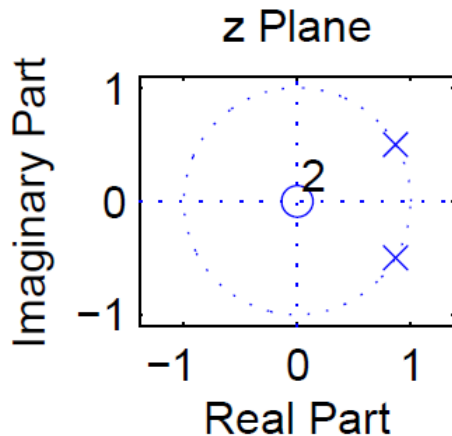


# Example

$$H(z) = \frac{z^2}{(z - 0.9 \cdot e^{j\pi/6}) \cdot (z - 0.9 \cdot e^{-j\pi/6})} = \frac{1}{1 - 1.8 \cos(\pi/6)z^{-1} + 0.9^2 \cdot z^{-2}}$$

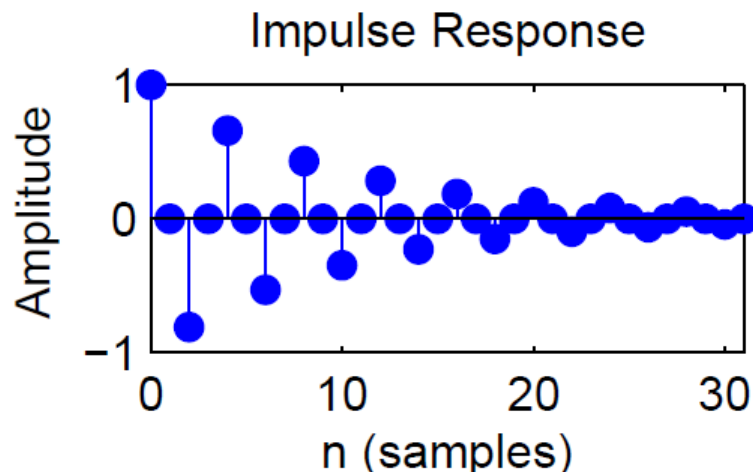
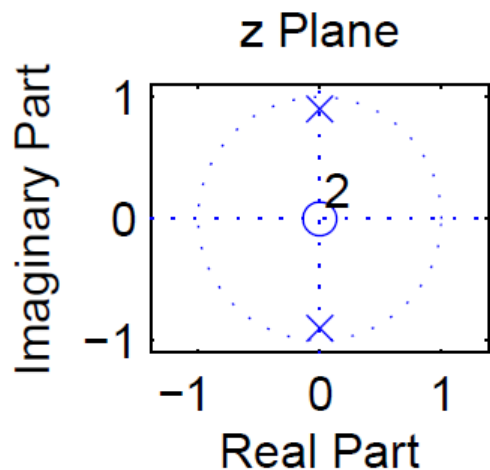


$$H(z) = \frac{z^2}{(z - e^{j\pi/6}) \cdot (z - e^{-j\pi/6})} = \frac{1}{1 - 2 \cos(\pi/6)z^{-1} + z^{-2}}$$

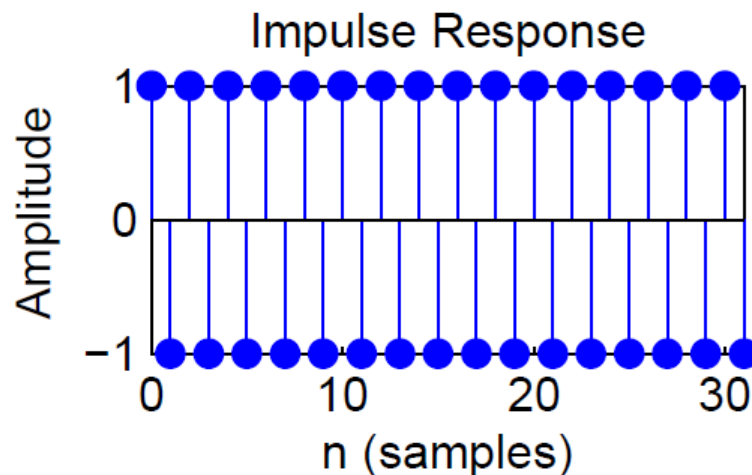
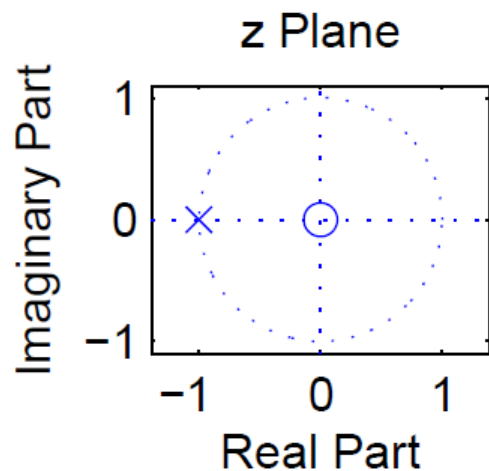


# Example

$$H(z) = \frac{z^2}{(z - 0.9 \cdot e^{j\pi/2}) \cdot (z - 0.9 \cdot e^{-j\pi/2})} = \frac{1}{1 - 1.8 \cos(\pi/2) z^{-1} + 0.9^2 \cdot z^{-2}} = \frac{1}{1 + 0.9^2 \cdot z^{-2}}$$



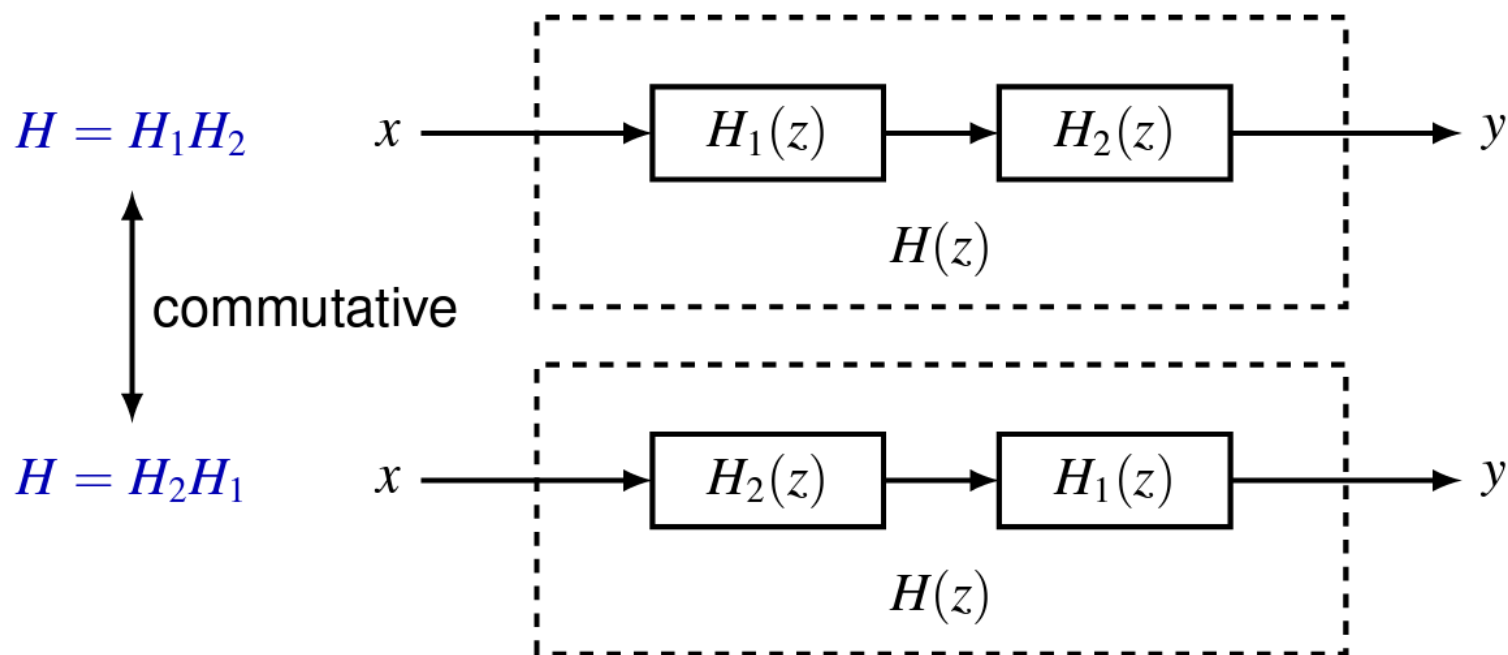
$$H(z) = \frac{z}{z+1} = \frac{1}{1+z^{-1}}$$



# Block Diagram Representation

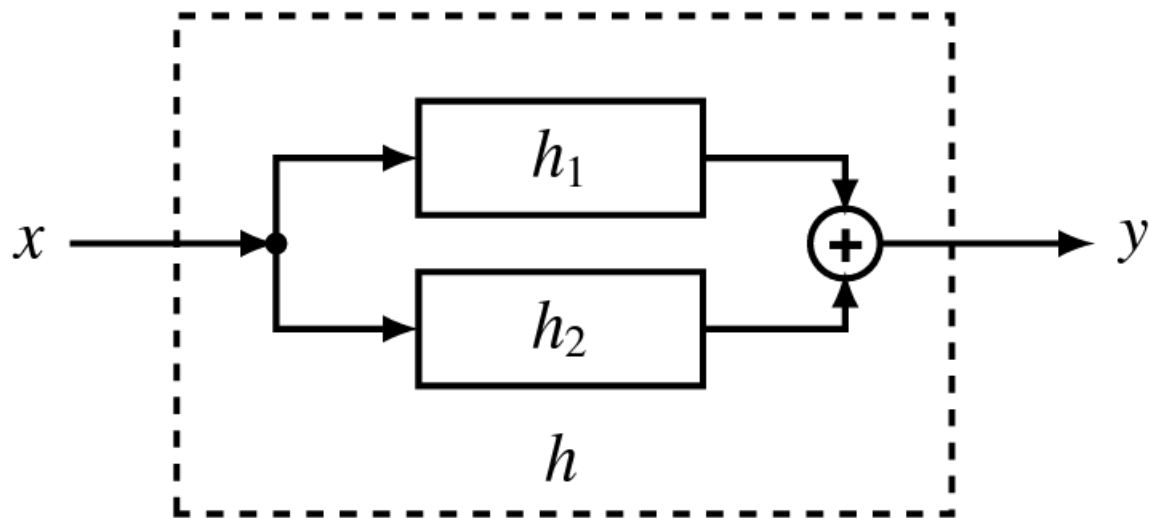
# Series Connection

$$Y = (XH_1)H_2 = X(H_1H_2) = (XH_2)H_1$$

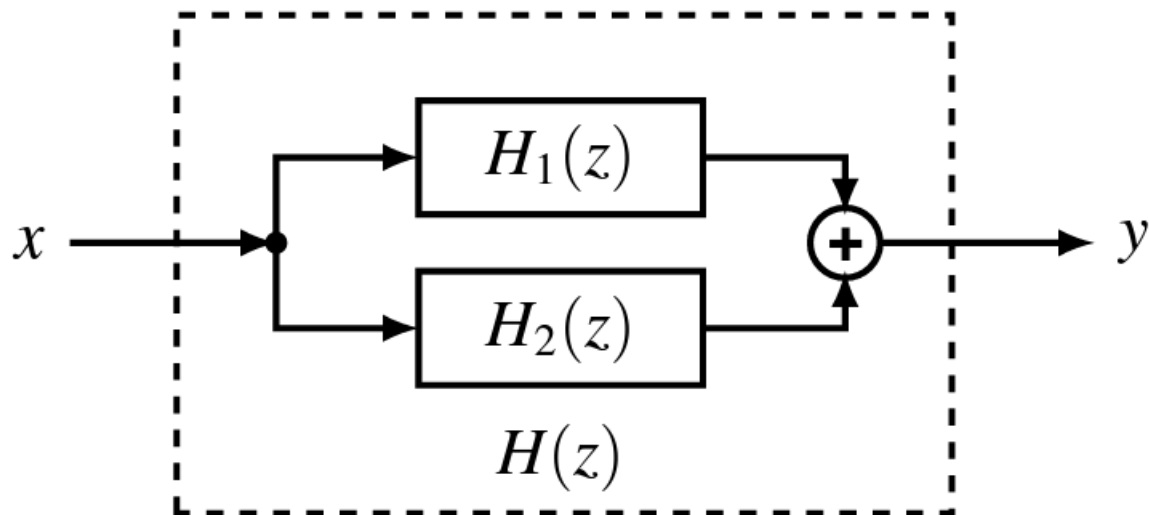


# Parallel Connection

$$h = h_1 + h_2$$



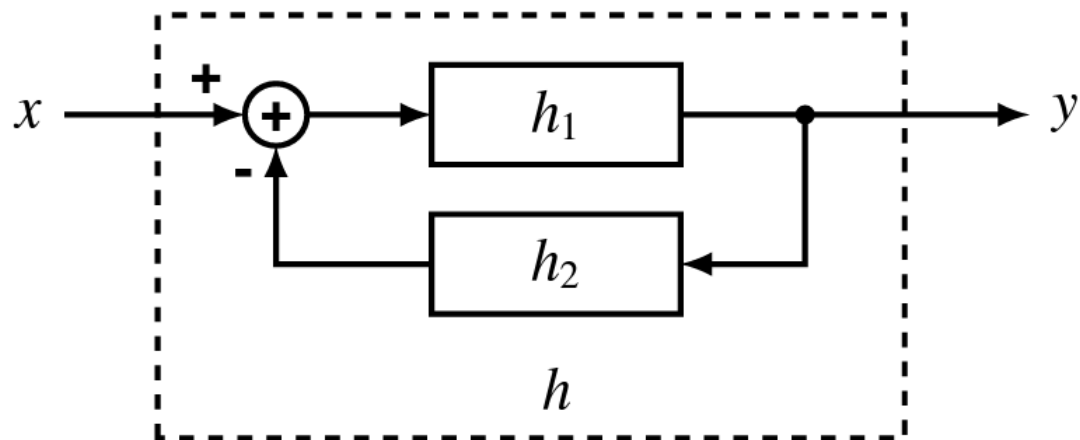
$$H = H_1 + H_2$$



# Feedback Connection

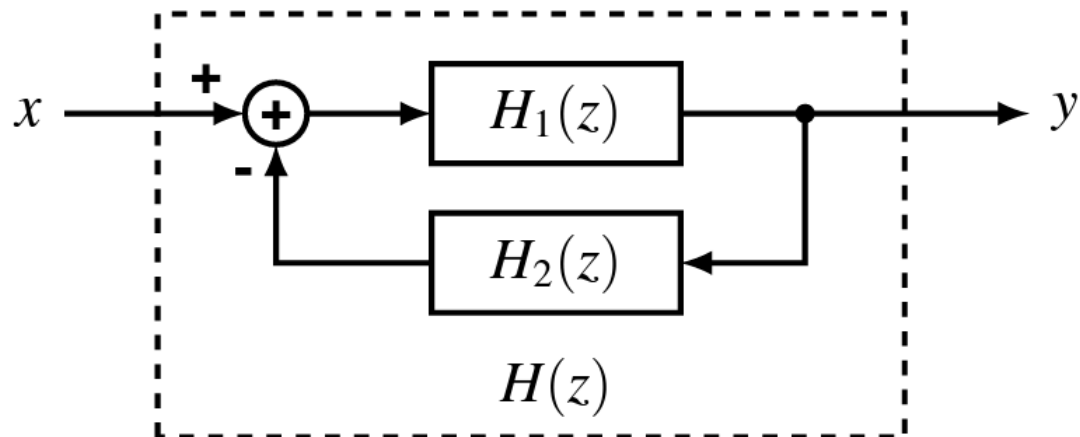
$$y = h_1 * (x - h_2 * y)$$

$$h = ?$$



$$Y = H_1 X - H_1 H_2 Y$$

$$H = \frac{Y}{X} = \frac{H_1}{1 + H_1 H_2}$$



# Example

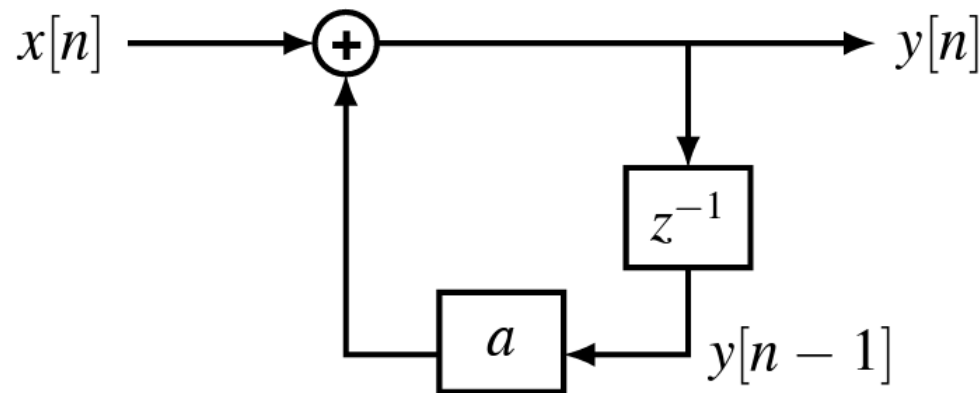
Causal LTI systems with system function

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

Equivalent description by difference equation

$$y[n] - ay[n - 1] = x[n]$$

with initial rest condition.



# Example

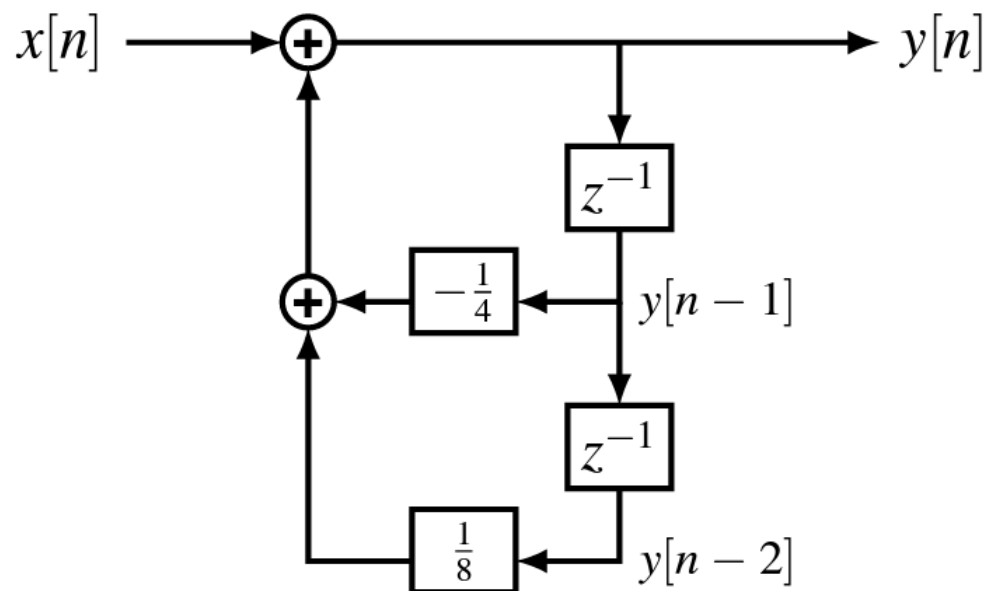
Causal LTI systems with system function

$$H(z) = \frac{1}{(1 + \frac{1}{2}z^{-1})(1 - \frac{1}{4}z^{-1})} = \frac{1}{1 + \frac{1}{4}z^{-1} - \frac{1}{8}z^{-2}}$$

Equivalent description by different equation

$$y[n] + \frac{1}{4}y[n-1] - \frac{1}{8}y[n-2] = x[n]$$

Direct form



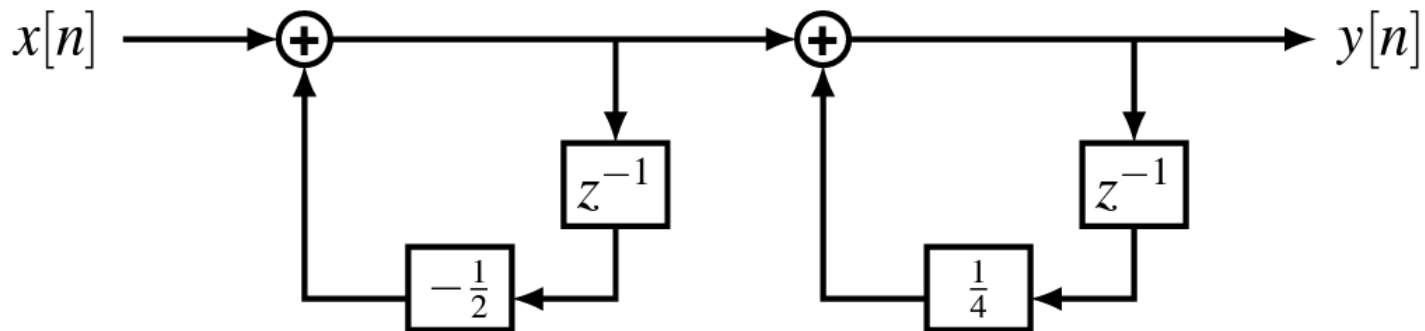


# Example

Causal LTI systems with system function

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

Cascade form



# Unilateral Z-Transform

# Z-Transform: Bilateral & Unilateral

- Two-sided / Bilateral

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

- One-sided / Unilateral

$$\mathcal{X}(z) = \sum_{n=0}^{\infty} x[n]z^{-n}$$

# Unilateral Z-Transform

Definition:

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

Remarks:

- ▶ The unilateral  $z$ -transform ignores  $x[-1], x[-2], \dots$  and, hence, is typically only used for sequences that are zero for  $n < 0$  (sometimes called causal sequences).
- ▶ If  $x[n] = 0$  for all  $n < 0$  then the unilateral and bilateral transforms are identical.

# Homework #9.3 Unilateral Z-Transform (2 pt.): Due Jan. 26

Determine the *one-sided* z-transforms of the following signals.

$$(1) \quad x_1(k) = \{\underset{\uparrow}{1}, 2, 5, 7, 0, 1\}$$

$$(2) \quad x_2(k) = \{1, 2, \underset{\uparrow}{5}, 7, 0, 1\}$$

$$(3) \quad x_3(k) = \{\underset{\uparrow}{0}, 0, 1, 2, 5, 7, 0, 1\}$$

$$(4) \quad x_4(k) = \{2, 4, \underset{\uparrow}{5}, 7, 0, 1\}$$

# Thank you

