

# The z-transform

See Oppenheim and Schaffer, Second Edition pages 94–139, or First Edition pages 149–201.

## 1 Introduction

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

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

The z-transform can also be thought of as an operator  $\mathcal{Z}\{\cdot\}$  that transforms a sequence to a function:

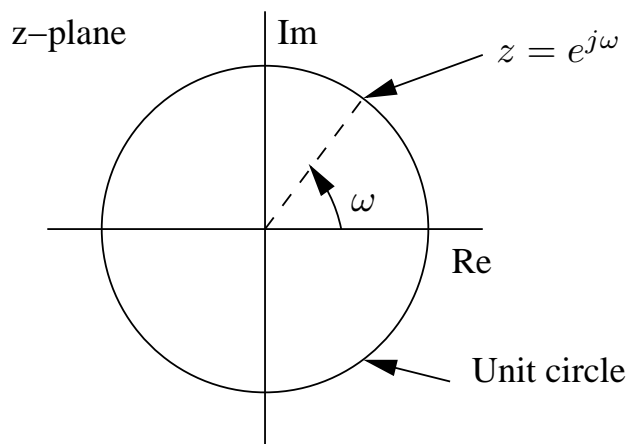
$$\mathcal{Z}\{x[n]\} = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = X(z).$$

In both cases  $z$  is a continuous complex variable.

We may obtain the Fourier transform from the z-transform by making the substitution  $z = e^{j\omega}$ . This corresponds to restricting  $|z| = 1$ . Also, with  $z = re^{j\omega}$ ,

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

That is, the z-transform is the Fourier transform of the sequence  $x[n]r^{-n}$ . For  $r = 1$  this becomes the Fourier transform of  $x[n]$ . The Fourier transform therefore corresponds to the z-transform evaluated on the unit circle:



The inherent periodicity in frequency of the Fourier transform is captured naturally under this interpretation.

The Fourier transform does not converge for all sequences — the infinite sum may not always be finite. Similarly, the z-transform does not converge for all sequences or for all values of  $z$ . The set of values of  $z$  for which the z-transform converges is called the **region of convergence (ROC)**.

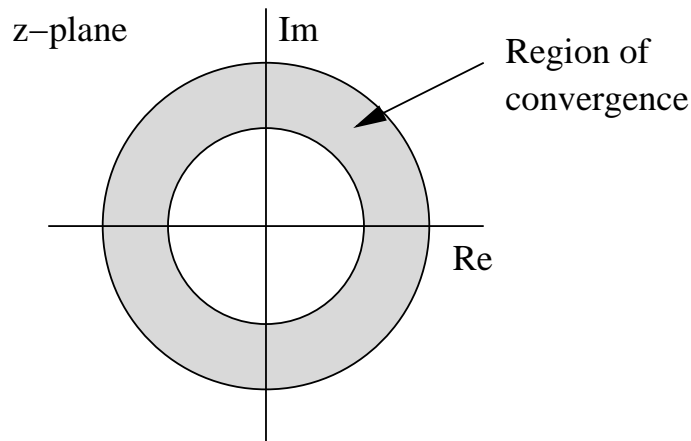
The Fourier transform of  $x[n]$  exists if the sum  $\sum_{n=-\infty}^{\infty} |x[n]|$  converges. However, the z-transform of  $x[n]$  is just the Fourier transform of the sequence  $x[n]r^{-n}$ . The z-transform therefore exists (or converges) if

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

This leads to the condition

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

for the existence of the z-transform. The ROC therefore consists of a ring in the z-plane:



In specific cases the inner radius of this ring may include the origin, and the outer radius may extend to infinity. If the ROC includes the unit circle  $|z| = 1$ , then the Fourier transform will converge.

Most useful z-transforms can be expressed in the form

$$X(z) = \frac{P(z)}{Q(z)},$$

where  $P(z)$  and  $Q(z)$  are polynomials in  $z$ . The values of  $z$  for which  $P(z) = 0$  are called the **zeros** of  $X(z)$ , and the values with  $Q(z) = 0$  are called the **poles**. The zeros and poles completely specify  $X(z)$  to within a multiplicative constant.

### Example: right-sided exponential sequence

Consider the signal  $x[n] = a^n u[n]$ . This has the z-transform

$$X(z) = \sum_{n=-\infty}^{\infty} a^n u[n] z^{-n} = \sum_{n=0}^{\infty} (az^{-1})^n.$$

Convergence requires that

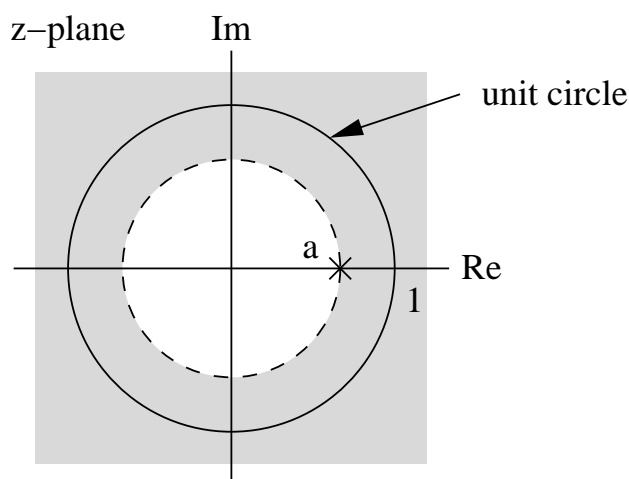
$$\sum_{n=0}^{\infty} |az^{-1}|^n < \infty,$$

which is only the case if  $|az^{-1}| < 1$ , or equivalently  $|z| > |a|$ . In the ROC, the

series converges to

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

since it is just a geometric series. The z-transform has a region of convergence for any finite value of  $a$ .



The Fourier transform of  $x[n]$  only exists if the ROC includes the unit circle, which requires that  $|a| < 1$ . On the other hand, if  $|a| > 1$  then the ROC does not include the unit circle, and the Fourier transform does not exist. This is consistent with the fact that for these values of  $a$  the sequence  $a^n u[n]$  is exponentially growing, and the sum therefore does not converge.

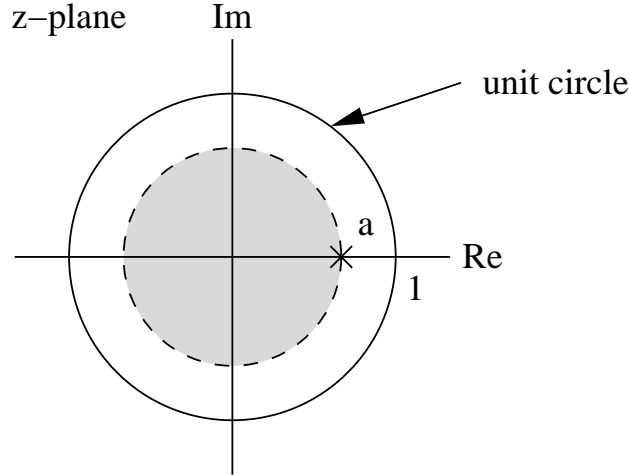
### Example: left-sided exponential sequence

Now consider the sequence  $x[n] = -a^n u[-n - 1]$ . This sequence is left-sided because it is nonzero only for  $n \leq -1$ . The z-transform is

$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} -a^n u[-n - 1] z^{-n} = - \sum_{n=-\infty}^{-1} a^n z^{-n} \\ &= - \sum_{n=1}^{\infty} a^{-n} z^n = 1 - \sum_{n=0}^{\infty} (a^{-1} z)^n. \end{aligned}$$

For  $|a^{-1}z| < 1$ , or  $|z| < |a|$ , the series converges to

$$X(z) = 1 - \frac{1}{1 - a^{-1}z} = \frac{1}{1 - az^{-1}} = \frac{z}{z - a}, \quad |z| < |a|.$$



Note that the expression for the z-transform (and the pole zero plot) is exactly the same as for the right-handed exponential sequence — *only the region of convergence is different*. Specifying the ROC is therefore critical when dealing with the z-transform.

### Example: sum of two exponentials

The signal  $x[n] = \left(\frac{1}{2}\right)^n u[n] + \left(-\frac{1}{3}\right)^n u[n]$  is the sum of two real exponentials. The z-transform is

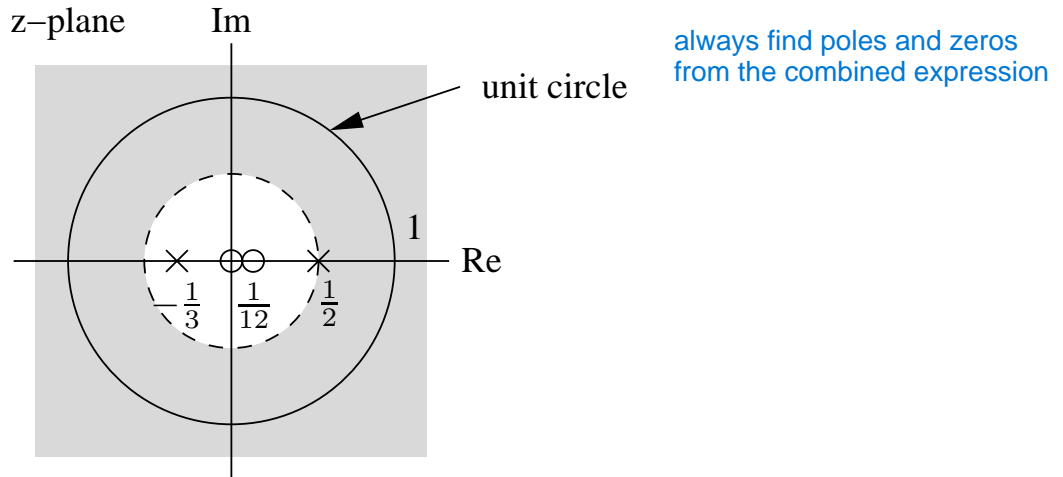
$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} \left\{ \left(\frac{1}{2}\right)^n u[n] + \left(-\frac{1}{3}\right)^n u[n] \right\} z^{-n} \\ &= \sum_{n=-\infty}^{\infty} \left(\frac{1}{2}\right)^n u[n] z^{-n} + \sum_{n=-\infty}^{\infty} \left(-\frac{1}{3}\right)^n u[n] z^{-n} \\ &= \sum_{n=0}^{\infty} \left(\frac{1}{2} z^{-1}\right)^n + \sum_{n=0}^{\infty} \left(-\frac{1}{3} z^{-1}\right)^n. \end{aligned}$$

From the example for the right-handed exponential sequence, the first term in this sum converges for  $|z| > 1/2$ , and the second for  $|z| > 1/3$ . The combined transform  $X(z)$  therefore converges in the intersection of these regions,

namely when  $|z| > 1/2$ . In this case

$$X(z) = \frac{1}{1 - \frac{1}{2}z^{-1}} + \frac{1}{1 + \frac{1}{3}z^{-1}} = \frac{2z(z - \frac{1}{12})}{(z - \frac{1}{2})(z + \frac{1}{3})}.$$

The pole-zero plot and region of convergence of the signal is



### Example: finite length sequence

The signal

$$x[n] = \begin{cases} a^n & 0 \leq n \leq N-1 \\ 0 & \text{otherwise} \end{cases}$$

has z-transform

$$\begin{aligned} X(z) &= \sum_{n=0}^{N-1} a^n z^{-n} = \sum_{n=0}^{N-1} (az^{-1})^n \\ &= \frac{1 - (az^{-1})^N}{1 - az^{-1}} = \frac{1}{z^{N-1}} \frac{z^N - a^N}{z - a}. \end{aligned}$$

Since there are only a finite number of nonzero terms the sum always converges when  $az^{-1}$  is finite. There are no restrictions on  $a$  ( $|a| < \infty$ ), and the ROC is the entire z-plane with the exception of the origin  $z = 0$  (where the terms in the sum are infinite). The  $N$  roots of the numerator polynomial are at

$$z_k = ae^{j(2\pi k/N)}, \quad k = 0, 1, \dots, N-1,$$

since these values satisfy the equation  $z^N = a^N$ . The zero at  $k = 0$  cancels the pole at  $z = a$ , so there are no poles except at the origin, and the zeros are at

$$z_k = ae^{j(2\pi k/N)}, \quad k = 1, \dots, N-1.$$

## 2 Properties of the region of convergence

The properties of the ROC depend on the nature of the signal. Assuming that the signal has a finite amplitude and that the z-transform is a rational function:

- The ROC is a ring or disk in the z-plane, centered on the origin ( $0 \leq r_R < |z| < r_L \leq \infty$ ).
- The Fourier transform of  $x[n]$  converges absolutely if and only if the ROC of the z-transform includes the unit circle.
- The ROC cannot contain any poles.
- If  $x[n]$  is finite duration (ie. zero except on finite interval  $-\infty < N_1 \leq n \leq N_2 < \infty$ ), then the ROC is the entire z-plane except perhaps at  $z = 0$  or  $z = \infty$ .
- If  $x[n]$  is a right-sided sequence then the ROC extends outward from the outermost finite pole to infinity.
- If  $x[n]$  is left-sided then the ROC extends inward from the innermost nonzero pole to  $z = 0$ .
- A two-sided sequence (neither left nor right-sided) has a ROC consisting of a ring in the z-plane, bounded on the interior and exterior by a pole (and not containing any poles).
- The ROC is a connected region.

### 3 The inverse z-transform

Formally, the inverse z-transform can be performed by evaluating a Cauchy integral. However, for discrete LTI systems simpler methods are often sufficient.

#### 3.1 Inspection method

If one is familiar with (or has a table of) common z-transform pairs, the inverse can be found by inspection. For example, one can invert the z-transform

$$X(z) = \left( \frac{1}{1 - \frac{1}{2}z^{-1}} \right), \quad |z| > \frac{1}{2},$$

using the z-transform pair

$$a^n u[n] \xleftrightarrow{z} \frac{1}{1 - az^{-1}}, \quad \text{for } |z| > |a|.$$

By inspection we recognise that

$$x[n] = \left( \frac{1}{2} \right)^n u[n].$$

Also, if  $X(z)$  is a sum of terms then one may be able to do a term-by-term inversion by inspection, yielding  $x[n]$  as a sum of terms.

#### 3.2 Partial fraction expansion

For any rational function we can obtain a partial fraction expansion, and identify the z-transform of each term. Assume that  $X(z)$  is expressed as a ratio of polynomials in  $z^{-1}$ :

$$X(z) = \frac{\sum_{k=0}^M b_k z^{-k}}{\sum_{k=0}^N a_k z^{-k}}.$$



It is always possible to factor  $X(z)$  as

$$X(z) = \frac{b_0 \prod_{k=1}^M (1 - c_k z^{-1})}{a_0 \prod_{k=1}^N (1 - d_k z^{-1})},$$

where the  $c_k$ 's and  $d_k$ 's are the nonzero zeros and poles of  $X(z)$ .

- If  $M < N$  and the poles are all first order, then  $X(z)$  can be expressed as

$$X(z) = \sum_{k=1}^N \frac{A_k}{1 - d_k z^{-1}}.$$

In this case the coefficients  $A_k$  are given by

$$A_k = (1 - d_k z^{-1})X(z) \Big|_{z=d_k}.$$

- If  $M \geq N$  and the poles are all first order, then an expansion of the form

$$X(z) = \sum_{r=0}^{M-N} B_r z^{-r} + \sum_{k=1}^N \frac{A_k}{1 - d_k z^{-1}}$$

can be used, and the  $B_r$ 's be obtained by long division of the numerator by the denominator. The  $A_k$ 's can be obtained using the same equation as for  $M < N$ .

- The most general form for the partial fraction expansion, which can also deal with multiple-order poles, is

$$X(z) = \sum_{r=0}^{M-N} B_r z^{-r} + \sum_{k=1, k \neq i}^N \frac{A_k}{1 - d_k z^{-1}} + \sum_{m=1}^s \frac{C_m}{(1 - d_i z^{-1})^m}.$$

Ways of finding the  $C_m$ 's can be found in most standard DSP texts.

The terms  $B_r z^{-r}$  correspond to shifted and scaled impulse sequences, and invert to terms of the form  $B_r \delta[n - r]$ . The fractional terms

$$\frac{A_k}{1 - d_k z^{-1}}$$

correspond to exponential sequences. For these terms the ROC properties must be used to decide whether the sequences are left-sided or right-sided.

**Example: inverse by partial fractions**

Consider the sequence  $x[n]$  with z-transform

$$X(z) = \frac{1 + 2z^{-1} + z^{-2}}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}} = \frac{(1 + z^{-1})^2}{(1 - \frac{1}{2}z^{-1})(1 - z^{-1})}, \quad |z| > 1.$$

Since  $M = N = 2$  this can be expressed as

$$X(z) = B_0 + \frac{A_1}{1 - \frac{1}{2}z^{-1}} + \frac{A_2}{1 - z^{-1}}.$$

The value  $B_0$  can be found by long division:

$$\begin{array}{r} 2 \\ \frac{1}{2}z^{-2} - \frac{3}{2}z^{-1} + 1 \overline{) z^{-2} + 2z^{-1} + 1} \\ \underline{z^{-2} - 3z^{-1} + 2} \phantom{1} \\ 5z^{-1} - 1 \end{array}$$

so

$$X(z) = 2 + \frac{-1 + 5z^{-1}}{(1 - \frac{1}{2}z^{-1})(1 - z^{-1})}.$$

The coefficients  $A_1$  and  $A_2$  can be found using

$$A_k = (1 - d_k z^{-1})X(z) \Big|_{z=d_k},$$

so

$$A_1 = \frac{1 + 2z^{-1} + z^{-2}}{1 - z^{-1}} \Big|_{z^{-1}=2} = \frac{1 + 4 + 4}{1 - 2} = -9$$

and

$$A_2 = \frac{1 + 2z^{-1} + z^{-2}}{1 - \frac{1}{2}z^{-1}} \Big|_{z^{-1}=1} = \frac{1 + 2 + 1}{1/2} = 8.$$

Therefore

$$X(z) = 2 - \frac{9}{1 - \frac{1}{2}z^{-1}} + \frac{8}{1 - z^{-1}}.$$

Using the fact that the ROC is  $|z| > 1$ , the terms can be inverted one at a time by inspection to give

$$x[n] = 2\delta[n] - 9(1/2)^n u[n] + 8u[n].$$

### 3.3 Power series expansion

If the z-transform is given as a power series in the form

$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} x[n]z^{-n} \\ &= \dots + x[-2]z^2 + x[-1]z^1 + x[0] + x[1]z^{-1} + x[2]z^{-2} + \dots, \end{aligned}$$

then any value in the sequence can be found by identifying the coefficient of the appropriate power of  $z^{-1}$ .

#### Example: finite-length sequence

The z-transform

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

can be multiplied out to give

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

By inspection, the corresponding sequence is therefore

$$x[n] = \begin{cases} 1 & n = -2 \\ -\frac{1}{2} & n = -1 \\ -1 & n = 0 \\ \frac{1}{2} & n = 1 \\ 0 & \text{otherwise} \end{cases}$$

or equivalently

$$x[n] = 1\delta[n+2] - \frac{1}{2}\delta[n+1] - 1\delta[n] + \frac{1}{2}\delta[n-1].$$

### Example: power series expansion

Consider the z-transform

$$X(z) = \log(1 + az^{-1}), \quad |z| > |a|.$$

Using the power series expansion for  $\log(1+x)$ , with  $|x| < 1$ , gives

$$X(z) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} a^n z^{-n}}{n}.$$

The corresponding sequence is therefore

$$x[n] = \begin{cases} (-1)^{n+1} \frac{a^n}{n} & n \geq 1 \\ 0 & n \leq 0. \end{cases}$$

### Example: power series expansion by long division

Consider the transform

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

Since the ROC is the exterior of a circle, the sequence is right-sided. We therefore divide to get a power series in powers of  $z^{-1}$ :

$$\begin{array}{r} 1 + az^{-1} + a^2 z^{-2} + \dots \\ 1 - az^{-1} \overline{) 1} \\ \underline{1 - az^{-1}} \phantom{+ \dots} \\ az^{-1} - a^2 z^{-2} \phantom{+ \dots} \\ \underline{az^{-1} - a^2 z^{-2}} \phantom{+ \dots} \\ a^2 z^{-2} + \dots \end{array}$$

or

$$\frac{1}{1 - az^{-1}} = 1 + az^{-1} + a^2 z^{-2} + \dots$$

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

**Example: power series expansion for left-sided sequence**

Consider instead the z-transform

$$X(z) = \frac{1}{1 - az^{-1}}, \quad |z| < |a|.$$

Because of the ROC, the sequence is now a left-sided one. Thus we divide to obtain a series in powers of  $z$ :

$$\begin{array}{r} -a^{-1}z - a^{-2}z^2 - \dots \\ -a + z \overline{) z} \\ \underline{z - a^{-1}z^2} \\ az^{-1} \end{array}$$

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

## 4 Properties of the z-transform

In this section, if  $X(z)$  denotes the z-transform of a sequence  $x[n]$  and the ROC of  $X(z)$  is indicated by  $R_x$ , then this relationship is indicated as

$$x[n] \xleftrightarrow{\mathcal{Z}} X(z), \quad \text{ROC} = R_x.$$

Furthermore, with regard to nomenclature, we have two sequences such that

$$x_1[n] \xleftrightarrow{\mathcal{Z}} X_1(z), \quad \text{ROC} = R_{x_1}$$

$$x_2[n] \xleftrightarrow{\mathcal{Z}} X_2(z), \quad \text{ROC} = R_{x_2}.$$

### 4.1 Linearity

The linearity property is as follows:

$$ax_1[n] + bx_2[n] \xleftrightarrow{\mathcal{Z}} aX_1(z) + bX_2(z), \quad \text{ROC contains } R_{x_1} \cap R_{x_2}.$$

## 4.2 Time shifting

The time-shifting property is as follows:

$$x[n - n_0] \xleftrightarrow{Z} z^{-n_0} X(z), \quad \text{ROC} = R_x.$$

(The ROC may change by the possible addition or deletion of  $z = 0$  or  $z = \infty$ .) This is easily shown:

$$\begin{aligned} Y(z) &= \sum_{n=-\infty}^{\infty} x[n - n_0] z^{-n} = \sum_{m=-\infty}^{\infty} x[m] z^{-(m+n_0)} \\ &= z^{-n_0} \sum_{m=-\infty}^{\infty} x[m] z^{-m} = z^{-n_0} X(z). \end{aligned}$$

### Example: shifted exponential sequence

Consider the z-transform

$$X(z) = \frac{1}{z - \frac{1}{4}}, \quad |z| > \frac{1}{4}.$$

From the ROC, this is a right-sided sequence. Rewriting,

$$X(z) = \frac{z^{-1}}{1 - \frac{1}{4}z^{-1}} = z^{-1} \left( \frac{1}{1 - \frac{1}{4}z^{-1}} \right), \quad |z| > \frac{1}{4}.$$

The term in brackets corresponds to an exponential sequence  $(1/4)^n u[n]$ . The factor  $z^{-1}$  shifts this sequence one sample to the right. The inverse z-transform is therefore

$$x[n] = (1/4)^{n-1} u[n-1].$$

Note that this result could also have been easily obtained using a partial fraction expansion.

### 4.3 Multiplication by an exponential sequence

The exponential multiplication property is

$$z_0^n x[n] \xleftrightarrow{\mathcal{Z}} X(z/z_0), \quad \text{ROC} = |z_0| R_x,$$

where the notation  $|z_0| R_x$  indicates that the ROC is scaled by  $|z_0|$  (that is, inner and outer radii of the ROC scale by  $|z_0|$ ). All pole-zero locations are similarly scaled by a factor  $z_0$ : if  $X(z)$  had a pole at  $z = z_1$ , then  $X(z/z_0)$  will have a pole at  $z = z_0 z_1$ .

- If  $z_0$  is positive and real, this operation can be interpreted as a shrinking or expanding of the  $z$ -plane — poles and zeros change along radial lines in the  $z$ -plane.
- If  $z_0$  is complex with unit magnitude ( $z_0 = e^{j\omega_0}$ ) then the scaling operation corresponds to a rotation in the  $z$ -plane by angle  $\omega_0$ . That is, the poles and zeros rotate along circles centered on the origin. This can be interpreted as a shift in the frequency domain, associated with modulation in the time domain by  $e^{j\omega_0 n}$ . If the Fourier transform exists, this becomes

$$e^{j\omega_0 n} x[n] \xleftrightarrow{\mathcal{F}} X(e^{j(\omega - \omega_0)}).$$

#### Example: exponential multiplication

The  $z$ -transform pair

$$u[n] \xleftrightarrow{\mathcal{Z}} \frac{1}{1 - z^{-1}}, \quad |z| > 1$$

can be used to determine the  $z$ -transform of  $x[n] = r^n \cos(\omega_0 n) u[n]$ . Since  $\cos(\omega_0 n) = 1/2 e^{j\omega_0 n} + 1/2 e^{-j\omega_0 n}$ , the signal can be rewritten as

$$x[n] = \frac{1}{2} (r e^{j\omega_0})^n u[n] + \frac{1}{2} (r e^{-j\omega_0})^n u[n].$$

From the exponential multiplication property,

$$\begin{aligned}\frac{1}{2}(re^{j\omega_0})^n u[n] &\xleftrightarrow{\mathcal{Z}} \frac{1/2}{1 - re^{j\omega_0} z^{-1}}, & |z| > r \\ \frac{1}{2}(re^{-j\omega_0})^n u[n] &\xleftrightarrow{\mathcal{Z}} \frac{1/2}{1 - re^{-j\omega_0} z^{-1}}, & |z| > r,\end{aligned}$$

so

$$\begin{aligned}X(z) &= \frac{1/2}{1 - re^{j\omega_0} z^{-1}} + \frac{1/2}{1 - re^{-j\omega_0} z^{-1}}, & |z| > r \\ &= \frac{1 - r \cos \omega_0 z^{-1}}{1 - 2r \cos \omega_0 z^{-1} + r^2 z^{-2}}, & |z| > r.\end{aligned}$$

## 4.4 Differentiation

The differentiation property states that

$$nx[n] \xleftrightarrow{\mathcal{Z}} -z \frac{dX(z)}{dz}, \quad \text{ROC} = R_x.$$

This can be seen as follows: since

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

we have

$$-z \frac{dX(z)}{dz} = -z \sum_{n=-\infty}^{\infty} (-n)x[n]z^{-n-1} = \sum_{n=-\infty}^{\infty} nx[n]z^{-n} = \mathcal{Z}\{nx[n]\}.$$

### Example: second order pole

The z-transform of the sequence

$$x[n] = na^n u[n]$$

can be found using

$$a^n u[n] \xleftrightarrow{\mathcal{Z}} \frac{1}{1 - az^{-1}}, \quad |z| > a,$$



to be

$$X(z) = -z \frac{d}{dz} \left( \frac{1}{1 - az^{-1}} \right) = \frac{az^{-1}}{(1 - az^{-1})^2}, \quad |z| > a.$$

## 4.5 Conjugation

This property is

$$x^*[n] \xleftrightarrow{\mathcal{Z}} X^*(z^*), \quad \text{ROC} = R_x.$$

## 4.6 Time reversal

Here

$$x^*[-n] \xleftrightarrow{\mathcal{Z}} X^*(1/z^*), \quad \text{ROC} = \frac{1}{R_x}.$$

The notation  $1/R_x$  means that the ROC is inverted, so if  $R_x$  is the set of values such that  $r_R < |z| < r_L$ , then the ROC is the set of values of  $z$  such that  $1/r_l < |z| < 1/r_R$ .

### Example: time-reversed exponential sequence

The signal  $x[n] = a^{-n}u[-n]$  is a time-reversed version of  $a^n u[n]$ . The z-transform is therefore

$$X(z) = \frac{1}{1 - az} = \frac{-a^{-1}z^{-1}}{1 - a^{-1}z^{-1}}, \quad |z| < |a^{-1}|.$$

## 4.7 Convolution

This property states that

$$x_1[n] * x_2[n] \xleftrightarrow{\mathcal{Z}} X_1(z)X_2(z), \quad \text{ROC contains } R_{x_1} \cap R_{x_2}.$$

**Example: evaluating a convolution using the z-transform**

The z-transforms of the signals  $x_1[n] = a^n u[n]$  and  $x_2[n] = u[n]$  are

$$X_1(z) = \sum_{n=0}^{\infty} a^n z^{-n} = \frac{1}{1 - az^{-1}}, \quad |z| > |a|$$

and

$$X_2(z) = \sum_{n=0}^{\infty} z^{-n} = \frac{1}{1 - z^{-1}}, \quad |z| > 1.$$

For  $|a| < 1$ , the z-transform of the convolution  $y[n] = x_1[n] * x_2[n]$  is

$$Y(z) = \frac{1}{(1 - az^{-1})(1 - z^{-1})} = \frac{z^2}{(z - a)(z - 1)}, \quad |z| > 1.$$

Using a partial fraction expansion,

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

so

$$y[n] = \frac{1}{1 - a} (u[n] - a^{n+1} u[n]).$$

**4.8 Initial value theorem**

If  $x[n]$  is zero for  $n < 0$ , then

$$x[0] = \lim_{z \rightarrow \infty} X(z).$$

Some common z-transform pairs are:

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$
$r^n \cos(\omega_0 n) u[n]$	$\frac{1-r\cos(\omega_0)z^{-1}}{1-2r\cos(\omega_0)z^{-1}+r^2z^{-2}}$	$ z  > r$

## 4.9 Relationship with the Laplace transform

Continuous-time systems and signals are usually described by the Laplace transform. Letting  $z = e^{sT}$ , where  $s$  is the complex Laplace variable

$$s = d + j\omega,$$

we have

$$z = e^{(d+j\omega)T} = e^{dT} e^{j\omega T}.$$

Therefore

$$|z| = e^{dT} \quad \text{and} \quad \angle z = \omega T = 2\pi f / f_s = 2\pi\omega / \omega_s,$$

where  $\omega_s$  is the sampling frequency. As  $\omega$  varies from  $-\infty$  to  $\infty$ , the s-plane is mapped to the z-plane:

- The  $j\omega$  axis in the s-plane is mapped to the unit circle in the z-plane.
- The left-hand s-plane is mapped to the inside of the unit circle.
- The right-hand s-plane maps to the outside of the unit circle.