Z - Transform

The z-transform is a very important tool in describing and analyzing digital systems.

It offers the techniques for digital filter design and frequency analysis of digital signals.

Definition of z-transform:

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

Where z is a complex variable

For causal sequence, x(n) = 0, n < 0: $X(z) = Z(x(n)) = \sum_{n=0}^{\infty} x(n)z^{-n}$ $= x(0)z^{-0} + x(1)z^{-1} + x(2)z^{-2} + \dots$

All the values of z that make the summation to exist form a *region of convergence*.

Problem:

Given the sequence, x(n) = u(n), find the z transform of x(n).

Solution:

$$X(z) = \sum_{n=0}^{\infty} u(n) z^{-n} = \sum_{n=0}^{\infty} (z^{-1})^n = 1 + (z^{-1}) + (z^{-1})^2 + \dots$$

We know,
$$1 + r + r^2 + \dots = \frac{1}{1-r}$$
 when $|r| < 1$.

Therefore,

$$X(z) = \frac{1}{1 - z^{-1}} = \frac{1}{1 - \frac{1}{z}} = \frac{z}{z - 1}$$
Region of convergence
$$\swarrow$$
When, $|z^{-1}| < 1 \Longrightarrow |z| > 1$

Problem:

Given the sequence, $x(n) = a^n u(n)$, find the z transform of x(n).

Solution:

$$X(z) = \sum_{n=0}^{\infty} a^n u(n) z^{-n} = \sum_{n=0}^{\infty} (a z^{-1})^n = 1 + (a z^{-1}) + (a z^{-1})^2 + \dots$$

Therefore,

$$X(z) = \frac{1}{1 - az^{-1}} = \frac{1}{1 - \frac{a}{z}} = \frac{z}{z - a}$$
Region of convergence
$$\swarrow$$
When, $|az^{-1}| < 1 \Rightarrow |z| > a$

Line No	$0. x(n), n \ge 0$	z-Transform $X(z)$	Region of Convergence
1	x(n)	$\sum_{n=0}^{\infty} x(n) z^{-n}$	
2	$\delta(n)$	1	z > 0
3	au(n)	$\frac{dz}{z-1}$	z > 1
4	nu(n)	$\frac{z}{(z-1)^2}$	z > 1
5	$n^2u(n)$	$\frac{z(z+1)}{(z-1)^3}$	z > 1
6	$a^n u(n)$	$\frac{z}{z-a}$	z > a
7	$e^{-na}u(n)$	$\frac{z}{(z-e^{-a})}$	$ z > e^{-a}$
8	$na^n u(n)$	$\frac{az}{(z-a)^2}$	z > a
9	$\sin(an)u(n)$	$\frac{z\sin(a)}{z^2 - 2z\cos(a) + 1}$	z > 1
10	$\cos(an)u(n)$	$\frac{z[z-\cos{(a)}]}{z^2-2z\cos{(a)}+1}$	z > 1
11	$a^n \sin(bn)u(n)$	$\frac{[a\sin(b)]z}{z^2 - [2a\cos(b)]z + a^2}$	z > a
12	$a^n \cos{(bn)u(n)}$	$\frac{z[z - a\cos(b)]}{z^2 - [2a\cos(b)]z + a^{-2}}$	z > a
13	$e^{-an}\sin(bn)u(n)$	$\frac{[e^{-a}\sin(b)]z}{z^2 - [2e^{-a}\cos(b)]z + e^{-2a}}$	$ z >e^{-a}$
14	$e^{-an}\cos(bn)u(n)$	$\frac{z[z - e^{-a}\cos(b)]}{z^2 - [2e^{-a}\cos(b)]z + e^{-2a}}$	$ z >e^{-a}$

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Z-Transform Table

Problem:

Find z-transform of the following sequences.

a. $x(n) = 10 \sin (0.25 \pi n) u(n)$ **b.** $x(n) = e^{-0.1n} \cos (0.25 \pi n) u(n)$

Solution:

a. From line 9 of the Table:

$$X(z) = 10Z(\sin(0.2\pi n)u(n))$$

= $\frac{10\sin(0.25\pi)z}{z^2 - 2z\cos(0.25\pi) + 1} = \frac{7.07z}{z^2 - 1.414z + 1}.$

b. From line 14 of the Table:

$$\begin{aligned} X(z) &= Z \Big(e^{-0.1n} \cos \left(0.25\pi n \right) u(n) \Big) = \frac{z(z - e^{-0.1} \cos \left(0.25\pi \right))}{z^2 - 2e^{-0.1} \cos \left(0.25\pi \right) z + e^{-0.2}} \\ &= \frac{z(z - 0.6397)}{z^2 - 1.2794z + 0.8187}. \end{aligned}$$

Z- Transform Properties (1)

Linearity: $Z(ax_1(n) + bx_2(n)) = aZ(x_1(n)) + bZ(x_2(n))$

a and b are arbitrary constants.

Example 4

Problem:

Find z- transform of $x(n) = u(n) - (0.5)^n u(n)$.



Z- Transform Properties (2)

Shift Theorem:

$$Z(x(n-m)) = z^{-m}X(z)$$

Verification:

$$Z(x(n-m)) = \sum_{n=0}^{\infty} x(n-m)z^{-n}$$

$$= x(-m)z^{-0} + \ldots + x(-1)z^{-(m-1)} + x(0)z^{-m} + x(1)z^{-m-1} + \ldots$$

Since x(n) is assumed to be causal: $x(-m) = x(-m+1) = \ldots = x(-1) = 0$.

Then we achieve, $Z(x(n-m)) = x(0)z^{-m} + x(1)z^{-m-1} + x(2)z^{-m-2} + \dots$

$$Z(x(n-m)) = z^{-m} (x(0) + x(1)z^{-1} + x(2)z^{-2} + \dots) = z^{-m} X(z).$$

Problem:

Find z- transform of $y(n) = (0.5)^{(n-5)} \cdot u(n-5)$,

where u(n - 5) = 1 for $n \ge 5$ and u(n - 5) = 0 for n < 5.

Solution:

Using shift theorem,

$$Y(z) = Z\left[(0.5)^{n-5} u(n-5) \right] = z^{-5} Z[(0.5)^n u(n)].$$

Using z- transform table, line 6:

$$Y(z) = z^{-5} \cdot \frac{z}{z - 0.5} = \frac{z^{-4}}{z - 0.5}.$$

Z- Transform Properties (3)

Convolution

In time domain, $x(n) = x_1(n) * x_2(n) = \sum_{k=0}^{\infty} x_1(n-k) x_2(k)$, Eq. (1)

In z- transform domain,

$$X(z) = X_1(z)X_2(z).$$

 $X(z) = Z(x(n)), X_1(z) = Z(x_1(n)), \text{ and } X_2(z) = Z(x_2(n)).$

Verification:

Using z- transform in Eq. (1)

$$X(z) = \sum_{n=0}^{\infty} x(n) z^{-n} = \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} x_1(n-k) x_2(k) z^{-n}.$$

$$X(z) = \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} x_2(k) z^{-k} x_1(n-k) z^{-(n-k)}.$$

$$X(z) = \sum_{k=0}^{\infty} x_2(k) z^{-k} \sum_{n=0}^{\infty} x_1(n-k) z^{-(n-k)}.$$

$$X(z) = \sum_{k=0}^{\infty} x_2(k) z^{-k} \sum_{m=0}^{\infty} x_1(m) z^{-m}$$

$$X(z) = X_2(z) X_1(z) = X_1(z) X_2(z).$$
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Problem: Given the sequences,

 $x_1(n) = 3\delta(n) + 2\delta(n-1)$ $x_2(n) = 2\delta(n) - \delta(n-1),$ Find the z-transform of their convolution.

Solution:

Applying z-transform on the two sequences,

 $X_1(z) = 3 + 2z^{-1}$ $X_2(z) = 2 - z^{-1}$.

From the table, line 2

Therefore we get,

$$X(z) = X_1(z)X_2(z) = (3 + 2z^{-1})(2 - z^{-1})$$

= 6 + z^{-1} - 2z^{-2}.

Inverse z- Transform: Examples

Find inverse z-transform of
$$X(z) = 2 + \frac{4z}{z-1} - \frac{z}{z-0.5}$$

Example 7

We get,
$$x(n) = 2Z^{-1}(1) + 4Z^{-1}\left(\frac{z}{z-1}\right) - Z^{-1}\left(\frac{z}{z-0.5}\right)$$

Using table, $x(n) = 2\delta(n) + 4u(n) - (0.5)^n u(n)$.

Find inverse z-transform of
$$X(z) = \frac{5z}{(z-1)^2} - \frac{2z}{(z-0.5)^2}$$

Example 8

We get,
$$x(n) = Z^{-1}\left(\frac{5z}{(z-1)^2}\right) - Z^{-1}\left(\frac{2z}{(z-0.5)^2}\right) = 5Z^{-1}\left(\frac{z}{(z-1)^2}\right) - \frac{2}{0.5}Z^{-1}\left(\frac{0.5z}{(z-0.5)^2}\right)$$

Using table, $x(n) = 5nu(n) - 4n(0.5)^n u(n)$.

Inverse z- Transform: Examples

Find inverse z-transform of
$$X(z) = \frac{10z}{z^2 - z + 1}$$

Example 9

Since,
$$X(z) = \frac{10z}{z^2 - z + 1} = \left(\frac{10}{\sin(a)}\right) \frac{\sin(a)z}{z^2 - 2z\cos(a) + 1}$$

By coefficient matching, $-2\cos(a) = -1$

Hence,
$$\cos(a) = 0.5$$
, and $a = 60^{\circ}$ $\sin(a) = \sin(60^{\circ}) = 0.866$.

Therefore,
$$x(n) = \frac{10}{\sin(a)} Z^{-1} \left(\frac{\sin(a)z}{z^2 - 2z\cos(a) + 1} \right) = \frac{10}{0.866} \sin(n \cdot 60^0) = 11.547 \sin(n \cdot 60^0).$$

Find inverse z-transform of
$$X(z) = \frac{z^{-4}}{z-1} + z^{-6} + \frac{z^{-3}}{z+0.5}$$

Example 10

$$x(n) = Z^{-1} \left(z^{-5} \frac{z}{z-1} \right) + Z^{-1} \left(z^{-6} \cdot 1 \right) + Z^{-1} \left(z^{-4} \frac{z}{z+0.5} \right)$$

$$x(n) = u(n-5) + \delta(n-6) + (-0.5)^{n-4}u(n-4).$$

Inverse z-Transform: Using Partial Fraction

Problem:

Find inverse z-transform of $X(z) = \frac{1}{(1-z^{-1})(1-0.5z^{-1})}$ **Example 11**

Solution:

First eliminate the negative power of z.

$$X(z) = \frac{z^2}{z^2(1-z^{-1})(1-0.5z^{-1})} = \frac{z^2}{(z-1)(z-0.5)}$$



Therefore, inverse z-transform is: $x(n) = 2u(n) - (0.5)^n u(n)$.

Inverse z-Transform: Using Partial Fraction

Problem:

Find
$$y(n)$$
 if $Y(z) = \frac{z^2(z+1)}{(z-1)(z^2-z+0.5)}$.

Example 12

Solution:

Dividing both sides by z: $\frac{Y}{2}$

$$\frac{z(z)}{z} = \frac{z(z+1)}{(z-1)(z^2-z+0.5)}.$$

$$\frac{Y(z)}{z} = \frac{B}{z-1} + \frac{A}{(z-0.5-j0.5)} + \frac{A^*}{(z-0.5+j0.5)}$$

We first find B:

$$B = (z-1)\frac{Y(z)}{z}\Big|_{z=1} = \frac{z(z+1)}{(z^2 - z + 0.5)}\Big|_{z=1} = \frac{1 \times (1+1)}{(1^2 - 1 + 0.5)} = 4.$$

Next find A:

$$A = (z - 0.5 - j0.5) \frac{Y(z)}{z} \bigg|_{z=0.5+j0.5} = \frac{z(z+1)}{(z-1)(z-0.5+j0.5)} \bigg|_{z=0.5+j0.5}$$

Example 12 - contd.

$$A = \frac{(0.5+j0.5)(0.5+j0.5+1)}{(0.5+j0.5-1)(0.5+j0.5-0.5+j0.5)} = \frac{(0.5+j0.5)(1.5+j0.5)}{(-0.5+j0.5)j}.$$

Using polar form
$$A = \frac{(0.707 \angle 45^{\circ})(1.58114 \angle 18.43^{\circ})}{(0.707 \angle 135^{\circ})(1 \angle 90^{\circ})} = 1.58114 \angle -161.57^{\circ}$$
$$A^* = \bar{A} = 1.58114 \angle 161.57^{\circ}.$$

$$P = 0.5 + 0.5j = |P| \angle \theta = 0.707 \angle 45^{\circ}$$
 and $P^* = |P| \angle -\theta = 0.707 \angle -45^{\circ}$.

Now we have: $Y(z) = \frac{4z}{z-1} + \frac{Az}{(z-P)} + \frac{A^*z}{(z-P^*)}$.

Therefore, the inverse z-transform is:

$$y(n) = 4Z^{-1}\left(\frac{z}{z-1}\right) + Z^{-1}\left(\frac{Az}{(z-P)} + \frac{A^*z}{(z-P^*)}\right)$$
$$y(n) = 4u(n) + 2|A|(|P|)^n \cos(n\theta + \phi)u(n)$$
$$= 4u(n) + 3.1623(0.7071)^n \cos(45^\circ n - 161.57^\circ)u(n)$$
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Inverse z-Transform: Using Partial Fraction

Find
$$x(n)$$
 if $X(z) = \frac{z^2}{(z-1)(z-0.5)^2}$.

Example 13

Solution:

 R_m

Problem:

Dividing both sides by z:

$$\frac{X(z)}{z} = \frac{z}{(z-1)(z-0.5)^2} = \frac{A}{z-1} + \frac{B}{z-0.5} + \frac{C}{(z-0.5)^2},$$

where $A = (z-1)\frac{X(z)}{z}\Big|_{z=1} = \frac{z}{(z-0.5)^2}\Big|_{z=1} = 4.$
 $+\frac{R_{m-1}}{(z-p)^2} + \dots + \frac{R_1}{(z-p)^m}$ $R_k = \frac{1}{(k-1)!}\frac{d^{k-1}}{dz^{k-1}}\left((z-p)^m\frac{X(z)}{z}\right)\Big|_{z=p}$

$$B = R_2 = \frac{1}{(2-1)!} \frac{d}{dz} \left\{ (z - 0.5)^2 \frac{X(z)}{z} \right\}_{z=0.5} \qquad \longleftarrow \qquad \mathbf{m} = 2, \ \mathbf{p} = 0.5$$

$$= \frac{d}{dz} \left(\frac{z}{z-1} \right) \Big|_{z=0.5} = \frac{-1}{(z-1)^2} \Big|_{z=0.5} = -4$$

Example 13 - contd.

$$C = R_1 = \frac{1}{(1-1)!} \frac{d^0}{dz^0} \left\{ (z - 0.5)^2 \frac{X(z)}{z} \right\}_{z=0.5}$$
$$= \frac{z}{z-1} \Big|_{z=0.5} = -1.$$

Then
$$X(z) = \frac{4z}{z-1} + \frac{-4z}{z-0.5} + \frac{-1z}{(z-0.5)^2}$$
.

$$Z^{-1}\left\{\frac{z}{z-1}\right\} = u(n),$$

From Table:

$$Z^{-1}\left\{\frac{z}{z-0.5}\right\} = (0.5)^n u(n),$$
$$Z^{-1}\left\{\frac{z}{(z-0.5)^2}\right\} = 2n(0.5)^n u(n).$$

Finally we get,

$$x(n) = 4u(n) - 4(0.5)^n u(n) - 2n(0.5)^n u(n).$$

Partial Function Expansion Using MATLAB

Problem:

$$X(z) = \frac{1}{(1 - z^{-1})(1 - 0.5z^{-1})}$$

Example 14

Solution:

The denominator polynomial can be found using MATLAB:

$$\gg \operatorname{conv}([1 - 1], [1 - 0.5])$$

D =
1.0000 -1.5000 0.5000

Therefore,

$$X(z) = \frac{1}{(1 - z^{-1})(1 - 0.5z^{-1})} = \frac{1}{1 - 1.5z^{-1} + 0.5^{-2}} = \frac{z^2}{z^2 - 1.5z + 0.5}$$

and $\frac{X(z)}{z} = \frac{z}{z^2 - 1.5z + 0.5}$.

 \gg [R,P,K] = residue([1 0], [1 -1.5 0.5])

$$\begin{array}{cccc} \mathbf{R} = & \mathbf{P} = & \mathbf{K} = \\ \mathbf{2} & \mathbf{1.0000} & [] \\ -1 & \mathbf{0.5000} \end{array}$$

CEN352, Dr. Ghulam Muhammad King Saud University The solution is:

$$X(z) = \frac{2z}{z - 1} - \frac{z}{z - 0.5}.$$

Partial Function Expansion Using MATLAB

Problem:

$$Y(z) = \frac{z^2(z+1)}{(z-1)(z^2 - z + 0.5)}$$

Example 15

Solution:

$$\begin{split} &\gg \mathbf{N} = \operatorname{conv}([1\ 0\ 0], [1\ 1]) \\ &\mathbf{N} = \\ &11\ 0\ 0 \\ &\gg \mathbf{D} = \operatorname{conv}([1\ -1], [1\ -1\ 0.5]) \\ &\mathbf{D} = \\ &1.0000 - 2.0000\ 1.5000 - 0.5000 \\ &= \\ &1.0000 - 2.0000\ 1.5000 - 0.5000 \\ &= \\ &1.0000 - 2.0000\ 1.5000 - 0.5000 \\ &= \\ &1.0000 \\ &- 1.5000 + 0.5000i \\ &- 1.5000 + 0.5000i \\ &- 1.5000 + 0.5000i \\ &0.5000 + 0.5000i \\ &0.5000 + 0.5000i \\ &0.5000 - 0.5000i \\ &0.5000 - 0.5000i \\ &K = \\ &\parallel \\ \end{split}$$

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Partial Function Expansion Using MATLAB

Problem:

$$X(z) = \frac{z^2}{(z-1)(z-0.5)^2}$$

Example 16

Solution:

$$\gg$$
 D = conv(conv([1 -1], [1 -0.5]), [1 -0.5])
D =

$$1.0000 - 2.0000 \ 1.2500 - 0.2500$$

$$X(z) = \frac{z^2}{(z-1)(z-0.5)^2} = \frac{z^2}{z^3 - 2z^2 + 1.25z - 0.25} \quad \square \quad \frac{X(z)}{z} = \frac{z}{z^3 - 2z^2 + 1.25z - 0.25}.$$

$$\gg [R,P,K] = residue([1 0], [1 - 2 1.25 - 0.25])$$

$$R = 4.0000$$

$$-4.0000$$

$$-1.0000$$

$$P = X(z) = \frac{4z}{z - 1} - \frac{4z}{z - 0.5} - \frac{z}{(z - 0.5)^2}$$

$$0.5000$$

$$0.5000$$

Difference Equation Using Z-Transform

The procedure to solve difference equation using z-transform:

- 1. Apply z-transform to the difference equation.
- 2. Substitute the initial conditions.
- 3. Solve for the difference equation in z-transform domain.
- 4. Find the solution in time domain by applying the inverse z-transform.

Problem:

Solve the difference equation when the initial condition is y(-1) = 1.

 $y(n) - 0.5y(n-1) = 5(0.2)^n u(n).$

Solution:

Taking z-transform on both sides:

$$Y(z) - 0.5(y(-1) + z^{-1}Y(z)) = 5Z(0.2^{n}u(n))$$

Substituting the initial condition and z-transform on right hand side using Table:

$$Y(z) - 0.5(1 + z^{-1} Y(z)) = \frac{5z}{(z - 0.2)}.$$

Arranging Y(z) on left hand side:

$$Y(z) - 0.5z^{-1}Y(z) = 0.5 + 5z/(z - 0.2).$$

$$Y(z)(1 - 0.5z^{-1}) = (5.5z - 0.1)/(z - 0.2).$$

$$Y(z) = \frac{(5.5z - 0.1)}{(1 - 0.5z^{-1})(z - 0.2)} = \frac{z(5.5z - 0.1)}{(z - 0.5)(z - 0.2)}$$

Example 17 - contd.

$$rac{Y(z)}{z} = rac{5.5z - 0.1}{(z - 0.5)(z - 0.2)} = rac{A}{z - 0.5} + rac{B}{z - 0.2}$$

Solving for A and B:

$$A = (z - 0.5) \frac{Y(z)}{z} \Big|_{z=0.5} = \frac{5.5z - 0.1}{z - 0.2} \Big|_{z=0.5} = \frac{5.5 \times 0.5 - 0.1}{0.5 - 0.2} = 8.8333,$$

$$B = (z - 0.2) \frac{Y(z)}{z} \Big|_{z=0.2} = \frac{5.5z - 0.1}{z - 0.5} \Big|_{z=0.2} = \frac{5.5 \times 0.2 - 0.1}{0.2 - 0.5} = -3.3333.$$

Therefore, $Y(z) = \frac{8.8333z}{(z-0.5)} + \frac{-3.3333z}{(z-0.2)}$

Taking inverse z-transform, we get the solution:

$$y(n) = 8.3333(0.5)^n u(n) - 3.3333(0.2)^n u(n)$$

Problem:

A DSP system is described by the following differential equation with zero initial condition:

$$y(n) + 0.1y(n-1) - 0.2y(n-2) = x(n) + x(n-1)$$

- a. Determine the impulse response y(n) due to the impulse sequence $x(n) = \delta(n)$.
- b. Determine system response y(n) due to the unit step function excitation, where u(n) = 1 for $n \ge 0$.

Solution:

Taking z-transform on both sides:

$$Y(z) + 0.1 Y(z)z^{-1} - 0.2 Y(z)z^{-2} = X(z) + X(z)z^{-1}$$

a.

Applying $X(z) = Z(\delta(n)) = 1$ on right side

$$Y(z)(1+0.1z^{-1}-0.2z^{-2}) = 1(1+z^{-1})$$

$$Y(z) = \frac{1 + z^{-1}}{1 + 0.1z^{-1} - 0.2z^{-2}}$$

Example 18 - contd.

We multiply the numerator and denominator by z^2

$$Y(z) = \frac{z^2 + z}{z^2 + 0.1z - 0.2} = \frac{z(z+1)}{(z-0.4)(z+0.5)}$$

$$\frac{Y(z)}{z} = \frac{z+1}{(z-0.4)(z+0.5)} = \frac{A}{z-0.4} + \frac{B}{z+0.5}$$

Solving for A and B:

$$A = (z - 0.4) \frac{Y(z)}{z} \bigg|_{z=0.4} = \frac{z+1}{z+0.5} \bigg|_{z=0.4} = \frac{0.4+1}{0.4+0.5} = 1.5556$$

$$B = (z+0.5)\frac{Y(z)}{z}\Big|_{z=-0.5} = \frac{z+1}{z-0.4}\Big|_{z=-0.5} = \frac{-0.5+1}{-0.5-0.4} = -0.5556.$$

Therefore,
$$Y(z) = \frac{1.5556z}{(z-0.4)} + \frac{-0.5556z}{(z+0.5)}$$

Hnece the impulse response:

$$y(n) = 1.5556(0.4)^n u(n) - 0.5556(-0.5)^n u(n).$$

Example 18 - contd.

b.

The input is step unit function: x(n) = u(n)

Corresponding z-transform: $X(z) = \frac{z}{z-1}$

$$Y(z) + 0.1 Y(z)z^{-1} - 0.2 Y(z)z^{-2} = X(z) + X(z)z^{-1}$$
 [Slide 24]

$$Y(z) = \left(\frac{z}{z-1}\right) \left(\frac{1+z^{-1}}{1+0.1z^{-1}-0.2z^{-2}}\right) = \frac{z^2(z+1)}{(z-1)(z-0.4)(z+0.5)}$$

Do the middle steps by yourself!

 $y(n) = 2.2222u(n) - 1.0370(0.4)^n u(n) - 0.1852(-0.5)^n u(n).$