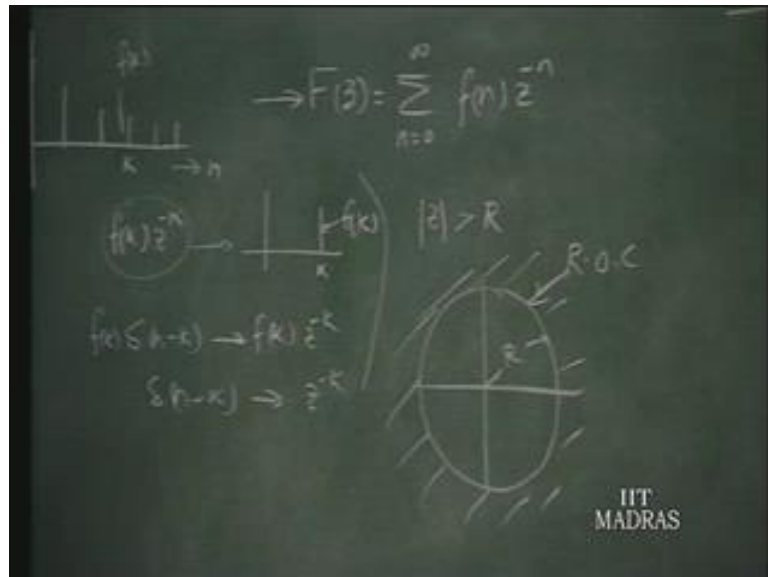


Networks and Systems
Prof V G K Murti
Department of Electrical Engineering
Indian Institute of Technology, Madras

Lecture –41
Discrete – Time Systems (4)
Properties of Z-Transforms

In the last lecture, you are introduced to the concept of Z transform of discrete time system. And we also saw Z transforms are some basic discrete time function. Let us see, let us recall what we did.

(Refer Slide Time: 01:30)



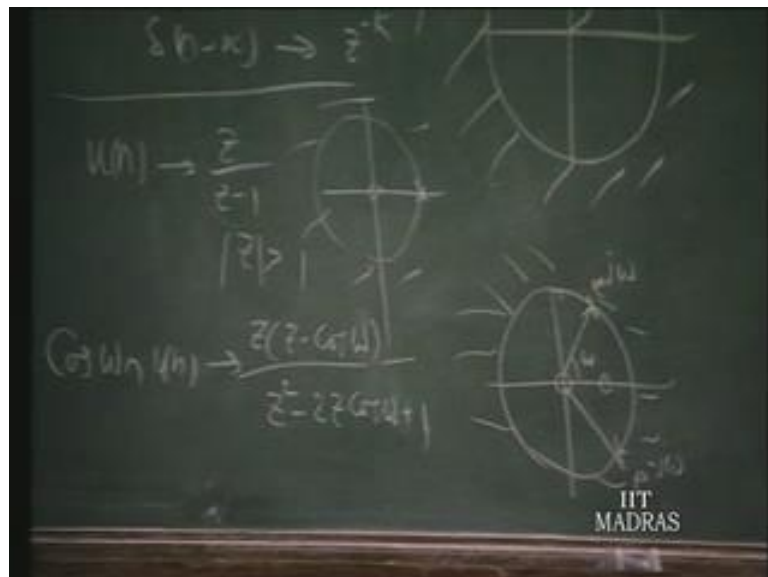
Given a sequence of values f_n , we set that Z transform of that F of z is given by $f_n Z$ power minus n , n going from 0 to infinity, at this being the 1 sided Z transform of the discrete time signal give further. What this being severely is that the K 'th sample which is f_K is given a weight Z to the power of minus K . So, f_k is met f_k multiplied by Z of minus K . And the summation of all such terms gives you F of Z . Conversely if I have f_K minus z^{-K} alone standing by itself; that is the Z transform of a simple single value f of K standing at the k 'th insets. That means: $\delta(n-k) f_K$ has the Z transform $f_K z^{-k}$. Or $\delta(n-k)$ has Z transform z^{-k} , where K is a constant.

We also saw that, this kind of transformation the whole serious $f_n Z$ power minus n , converges for values of Z greater than as it constants R , where R defines regional of

convergence. So, if this a radius R, so this region of convergence which we abbreviated as ROC region of convergence is indicated ROC. That means: the region of convergence is the region outside a circle of radius R, where the value of R depends upon the particular function f of n.

We have seen that in few special cases for example, u_n has the Z transform z upon z minus 1 and the region of convergence for this Z is greater than 1. You if you see the Z transform of u_n , it has got a 0 at the origin and a pole at 1. So, the region of convergence is 1 outside this pole. So, it turns out that, the region of convergence is the region outside a circle; the circle must include all the poles on the particular Z transform.

(Refer Slide Time: 04:22)



Similarly, if you take $\cos \omega n u_n$, you find the Z transform of that is z times z minus $\cos \alpha$ divided by z squared minus $2 z \cos \alpha$ plus 1. Now, if you look at the poles and zeros at this particular function, it is it will be like this; there is a 0 at the origin z times z minus $\cos \alpha$, there is a pole at there is a 0 at $\cos \alpha$, at this denominator gives rise to 2 factors which give the poles at this 2 points. So, this angle being this is $\cos \omega$ it should be this $\cos \omega$, you know this should be $\cos \omega$, this should be $\cos \omega$, this should be $\cos \omega$ plus 1. So, the angle of this is ω . So, this is e to the power of $j \omega$, this e to power of $-j \omega$. So, these at the poles.

Again the region of convergence is outside the poles; that means, the pole which is outer post pole, the pole which is the largest distance of the origin defines the value of R and

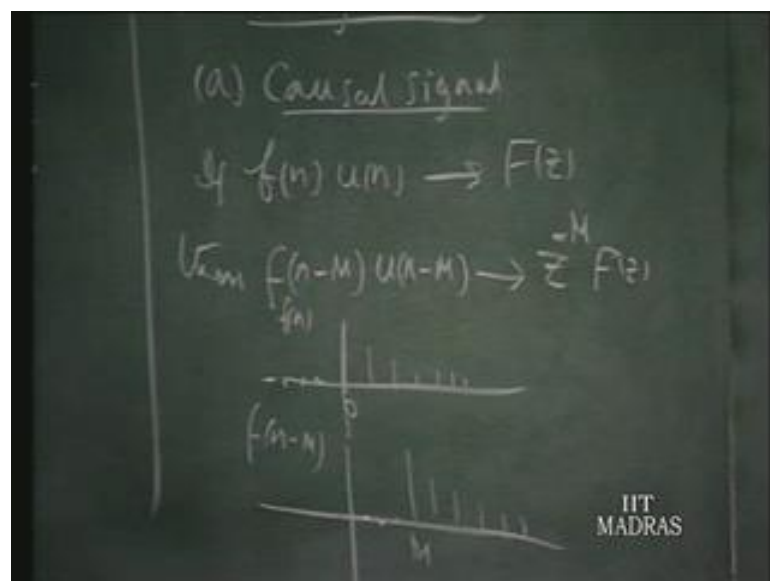
therefore, the region of convergence such that, it does not include every 1 pole of the Z transform. So, this is how it goes.

(Refer Slide Time: 05:54)



Now, we were also discussed in the properties of the Z transforms. And we mentioned first property linearity which we have already discussed. The second property we mentioned was delay in time.

(Refer Slide Time: 06:15)



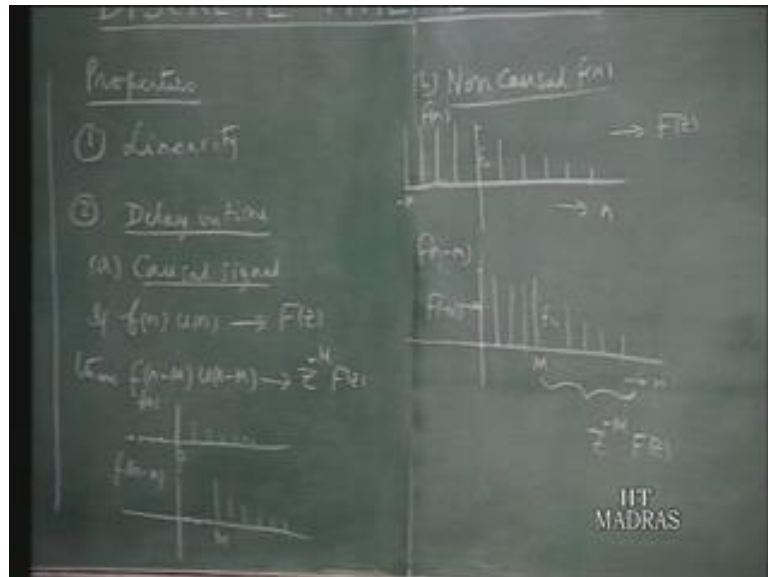
So, let us take first of all a causal signal. So, if $f(n)u(n)$ has the Z transform $F(z)$ by set 10, if this function is delayed by a M units $f(n-M)u(n-M)$ has the Z

transform Z power minus M F z . Why it happens is because, if you have u n you have samples like this, f n minus M u n minus M you have the same sequences samples, but delay by M units. So, this is 0 this will be M . So, what it means is there is a particular sample f K , it is give at the way z minus K in forming F of Z .

Now the same f K will come here means that later. Therefore it is there wait up Z power minus K minus M . So, every sample here which was multiplied earlier by a certain power of z , now, it is multiplied by certain power of z plus multiplied by z minus M further. Therefore the whole serious now will now be multiplied by z power M . And in the process then you delayed this no mew samples are introduced because, this has the causal function therefore, earlier we assumed this as zeros for negative values are f n . So, when you delayed this function, these zeros this non j values will occur here therefore, there new samples are introduced as a result of this shift.

So, consequently the causal function if it is delayed by M units, you have the Z transform z power minus M F of z .

(Refer Slide Time: 08:08)



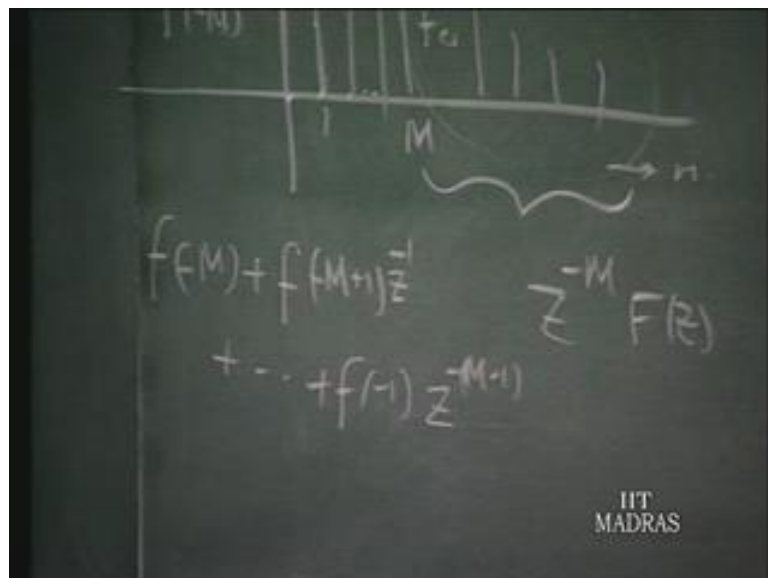
What happens if f of n has some values for negative values of n ; so non causal function. So, let us plot this; you have f of n you also have some values let us say. Then, it is delayed by M units therefore, f of n minus M , this original value f 0 gets shifted here at you have this values. But these also come; this whatever you are occurring a negative tends to n will also appear here. So, this is ... So, when you are forming the Z transform

of this, you not only take that to account the values of this set of samples, but also you have new samples into new here which are not present in the forming F of z from f of M .

By the arguments that we have already advanced in the case of causal signals; if this Z transform of F of z , this set of samples multiplied with the appropriate power absurd will certainly use of z power minus M F of z . But in addition you have these samples, there must also be given attention to informing the Z transform of f n minus M . So, let us see what this samples what are the addition contributions of this samples.

The sample that is coming here what is originally at minus M , so this will be f of minus M . F of minus M is now standing that the origin.

(Refer Slide Time: 10:06)



So, when you are taking into Z transform of that you have F of minus M multiplied z power minus 0 that is of course, 1. At this sample is f of minus M plus 1 and that will have a weightage z minus 1 because, it is it is occupied now the position 1 in the series. Like that it goes on. And the last sample that is you need to introduce is f minus 1. And that of course, as a power of z power minus M minus 1. So, when you have a non causal signal, the views at the transform will now include not only this quantity that is also the additional quantities here.

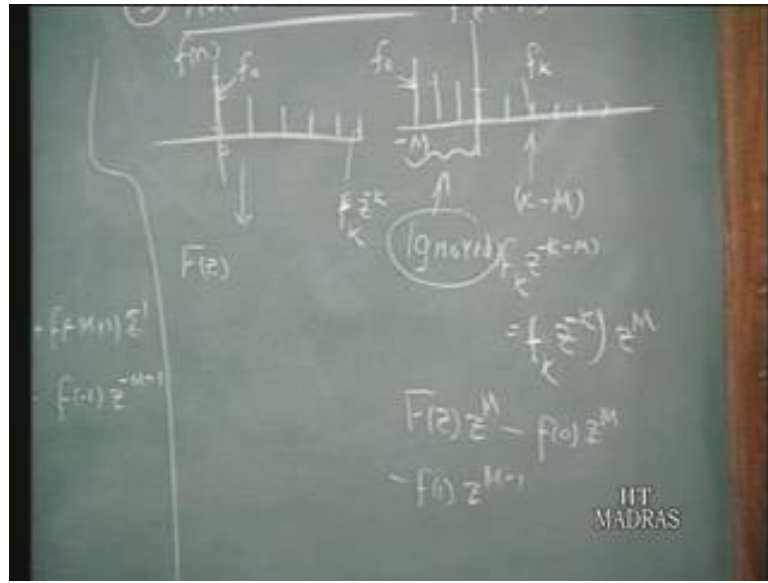
(Refer Slide Time: 10:58)

The image shows a chalkboard with handwritten mathematical expressions. At the top, it says "Then". Below that, it shows the expression $f(n-M) \rightarrow$. The main equation is $F(z) z^{-M} + f(-M) z^{-1} + f(-M+1) z^{-2} + \dots + f(-1) z^{-M+1}$. In the bottom right corner, there is a logo for "IIT MADRAS".

So; that means, we can say if f of n has the Z transform F of z , then f of n minus M will have the Z transform F of $z z$ power minus M plus f of minus M plus f of minus M plus $1 z$ power minus 1 like that f of minus $1 z$ power minus M ; that is the last 1 minus M plus 1 . So, this is an important because, sometime when you take difference equations, you were described certain variables which are initial conditions are prescribed at minus 1 minus 2 and so on and so forth. That means: 1 of the variables is certainly values of negative values of n and therefore, when you delay suppose y is set to have value given values at minus 1 and minus 2 , where you find M minus 1 M minus 2 you are delaying that; those values coming to prominence here in y M minus 1 y M minus 2 and you must take their values into account in forming the appropriate Z transform.

So, this is important that we should keep this in mind. For non causal signals it is of course, straight multiplication set of minus M for causal signals, for non causal signals it must take this values at the samples also into account. Now, let us consider what happens the signal is advanced.

(Refer Slide Time: 12:36)



Instead of delay we advance the signal. So, if I have f_n like this, if you advance it, it will be like this. So, what was f_0 here occurs at this point at instant M , this is f of n plus M . So, if you advance M sampling instants, the signal occur the sample occurring at 0 n equals 0 now occurs at n equals minus M . So, the Z transform of that is F of z , where a K 'th sample here f of K has been multiplied by z minus K in forming this. Now, the K 'th sample here the f of K occurs at not at K , but K minus M . Consequently the contribution of f_K in this Z transform of the advance signal would be f of K z of minus K minus M or f of K z power minus K multiplied by z power M .

So, if this is F of z , I would expect that the Z transform of that would be F of z times z power M . But we must take into account the fact that, when you are forming of Z transform of this we take into account only these signals all the signals are ignored. But in this expression, the contribution due to these samples also are introduced. Therefore from this expression, we must subtract the contribution of these samples which are ignored in forming the Z transform of n plus M .

So, f_0 would have contributed at Z power M because, after f_0 was standing by itself f_0 , but when you are multiplied by z power M f_0 times z power M would have been the contribution to this. So, you must have minus $f_0 z$ power M . The next sample which would have been f_M , f_1 , in this F of z would have multiplied by z power minus M minus 1 , but you are multiplied by z power M therefore, z power M minus 1 is a

contribution to f_1 . Like that it goes on. The last contribution was due to this, this is now f_M .

(Refer Slide Time: 15:45)

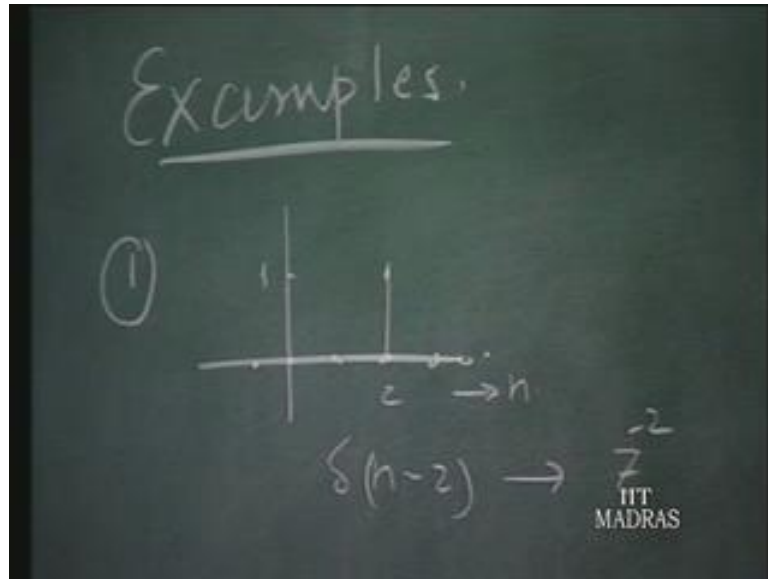
The image shows a chalkboard with handwritten mathematical expressions. At the top, there is an expression $= f(z^{-k}) z^M$ with a downward arrow pointing to a term f_k . Below this, a large expression is circled: $F(z)z^M - f(0)z^M - f(1)z^{M-1} - \dots - f(M-1)z^1$. In the bottom right corner of the chalkboard, the text "IIT MADRAS" is visible.

At this sample is f of M minus 1. So, f of M minus 1, in forming this Z transform you would have multiplied by z power 1. So, this then is the reverse in Z transform of an advance signal. F of z times z power M minus the contribution of all these quantities which have been ignored in forming this. So, this is to be taken into account than because, after all you are forming the Z transform on a single sided basis therefore, all the samples which are occurring at negative values and the independent variable are being ignored. And therefore, it must take a suitable correction for this.

In 2 sided Z transform, a sample succeeding from minus infinity to plus infinity are considered therefore, this additional correction will not be there in a 2 sided Z transform. But we are discussing only a single sided Z transform therefore, this correction is necessary whenever the signal is advanced.

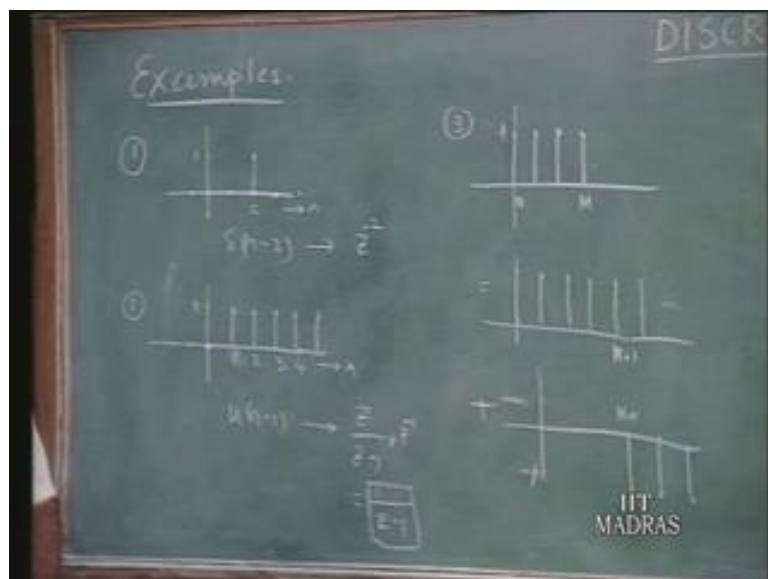
Let us consider a few examples.

(Refer Slide Time: 16:42)



Suppose we have a sample our value 1 at n equal 2 and 0 everywhere else. Now, this is; obviously, delta n minus 2 a unit impulse, if the sample was standing here you would have set it delta n, but it is delayed by it 2 unit delta n minus 2. Since we know delta n has a Z transform 1, delta n minus 2 must have a Z transform z power minus 2 times 1 and that solved at the transform of this.

(Refer Slide Time: 17:30)

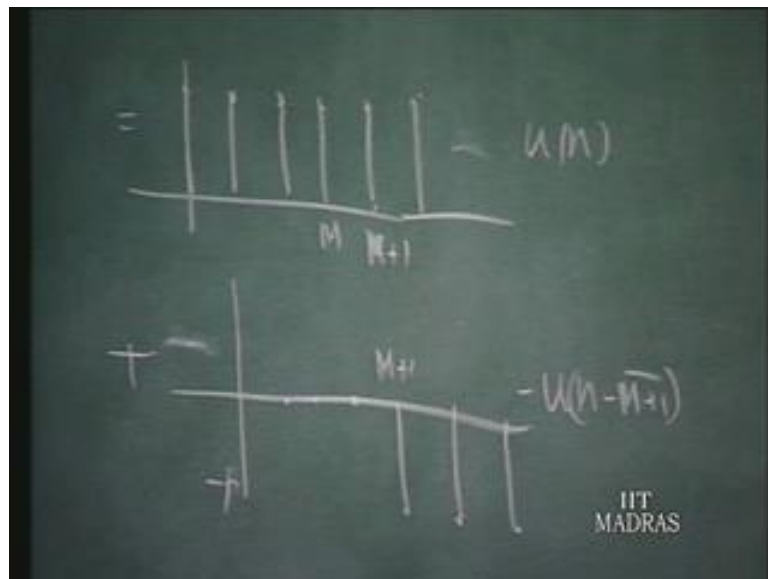


Similarly, suppose we have a function which is like this; 0 everywhere for n less than 1 and for n 1 and beyond it is equal to 1, so, this is also 0. This is; obviously, u of n minus

1 a unit steps starting at n equals 1. Since u_n has the Z transform z^{-n} , u_{n-1} is z^{-n} multiplied by z therefore, this is 1 over z^{-1} . This is the Z transform of this.

There is straight third example. Suppose f_n consists of unit samples from 0 to say M . Now, this can be written as units samples write through, minus the function which has minus 1 value from this is suppose this is a you want up to M therefore, this is you take M plus 1 onwards; this has minus 1 value. So, if you add this 2 functions, then you get this. So, upto M the value is 1 and beyond that it is 0.

(Refer Slide Time: 19:33)



Therefore, you can write this is u of n . This is u of n minus because, is a negative sample this is a minus it is a negative sign here all the samples are negative value. But this step functions starts at M plus 1 you are n minus M plus 1; that is what it is u of n minus M plus 1.

(Refer Slide Time: 20:00)

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

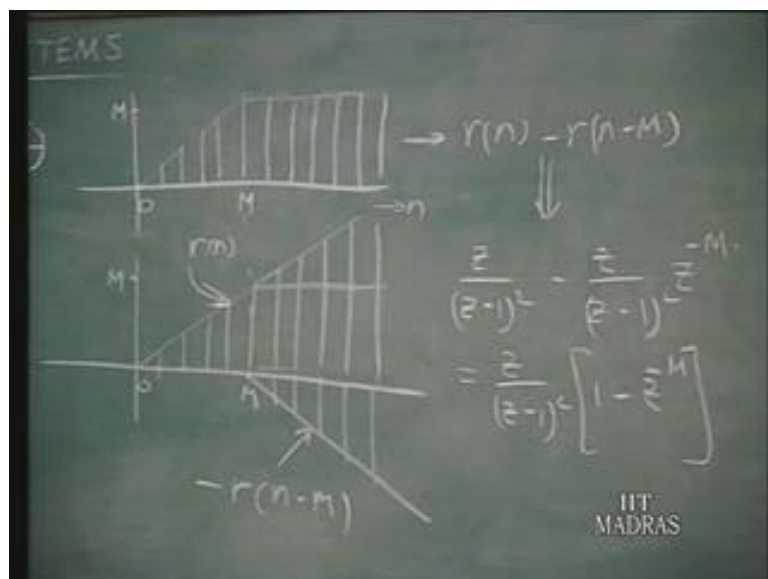
$$= \frac{z}{z-1} (1 - z^{-M-1})$$

$u(n-M)$

IIT MADRAS

The Z transform of this is z upon z minus 1 minus of the Z transform of this function. The Z transform of this function is the same step function which is delayed by M minus 1 seconds, therefore, z upon z minus 1 multiplied by z power of minus of M plus 1. So, it is delayed by M plus 1 set units therefore, that is the Z transform. Therefore we can write it as z upon z minus 1 times 1 minus z power minus M minus 1.

(Refer Slide Time: 20:40)



Fourth example: suppose we have a discrete time function which was like this, like this. So, upto M 'th sampling is instance very just uniformly the value M and thereafter wards

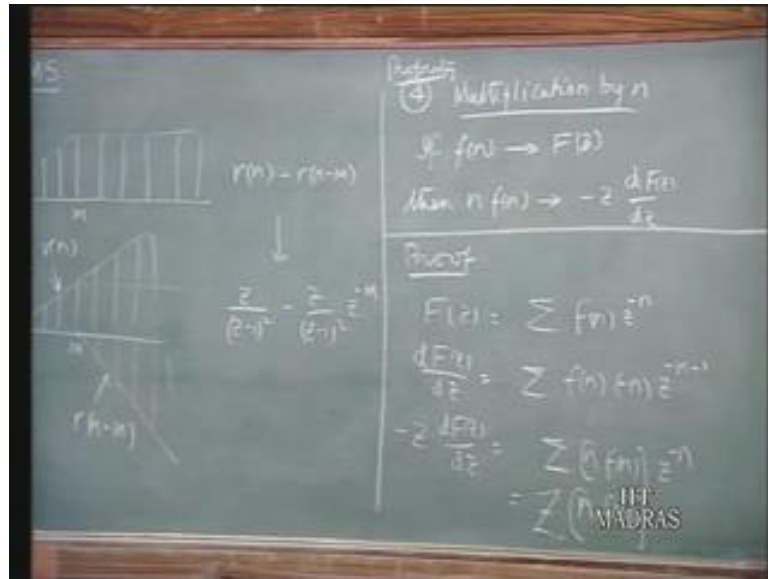
it remains curved it. So, this is your discrete time function as a function of n . Now, to find Z transform of this, we can regard this as the sum of per ramp function not ramp function, which continuously rises. And then at the M 'th sampling instant here after all up to 0 to M , the ram function answers the given function of time. But beyond that this graphs could be arrested. So, whatever you are having there must be nullified, the increase must be nullified.

So, if you introduce a negative going ramp here such that, the negative going ramp as negative value so that, whatever increment is cause here its cancelled by this that means: this portion at this portion gets cancelled out. Then what is f here is the going function up to this point and beyond that it retains its value which is equal to M , this is of course, M . Consequently the given function can be thought of at the sum of after all this is r of n , this ramp function. And what is this is also a ramp, but with a negative slope therefore, minus you must have a negative out in front, but this ramp is out delayed, its start at not at 0 , but n equals M . Therefore this is minus of r of n minus M .

So, in other words, the given function of time discrete function time is r n minus r of n minus M . So, consequently the Z transform would be z upon z minus 1 whole squared minus of the z transform of this the z minus z upon z minus 1 whole squared, but it is delayed by M sampling instance so, it must be multiplied by z power minus M . So, that is the Z transform of the second ramp. So, this can be put off course, z upon z minus 1 whole squared into 1 minus z power minus M . That is how 1 can absorb, we can use the rule for the Z transforms of delayed time functions, to find out the Z transforms of discrete time function of the type that is touched here.

Let us now consider the next property.

(Refer Slide Time: 23:31)

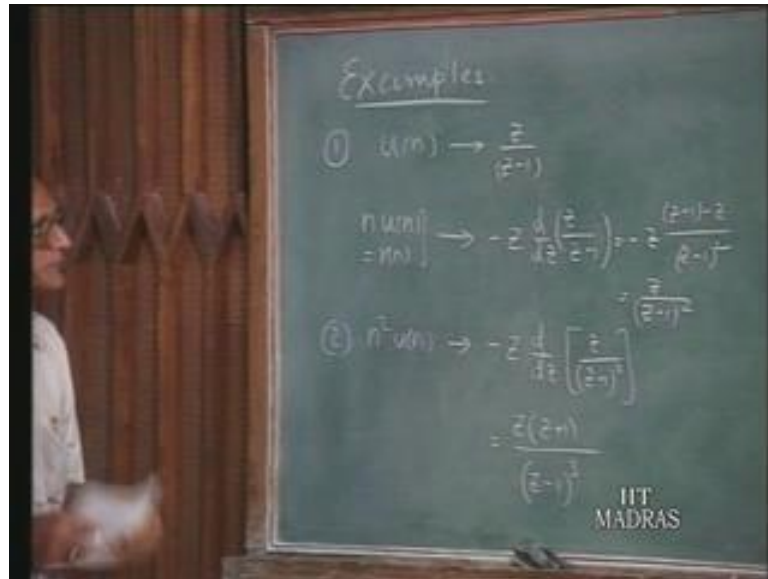


Multiplication by n : If $f(n)$ has the Z transform $F(z)$, then $n f(n)$ has the Z transform $-z \frac{dF(z)}{dz}$. This is the result. Proof: let us consider $F(z)$; this is after all $f(n) z^{-n}$. Let us take the derivative of this; $\frac{dF(z)}{dz}$, just proving that you want to take the derivative of this series, you can take the derivative on to the summation sign, this will be $f(n) (-n) z^{-n-1}$.

So, consequently if I multiply this $-z \frac{dF(z)}{dz}$ by z ; this minus sign cancels with this minus sign and you have $n f(n)$ and since you are multiplying by z this becomes z^{-n} . And this is after all the Z transform of $n f(n)$. So, the difference of Z transform of $n f(n)$ is this. So, $n f(n) z^{-n}$ is what we are having here that, for Z transform of $n f(n)$ is quantified; that is what we have got for this is the property 4 which we have just now derived a property number 4.

Let us work out a couple of examples illustrating this property.

(Refer Slide Time: 25:34)

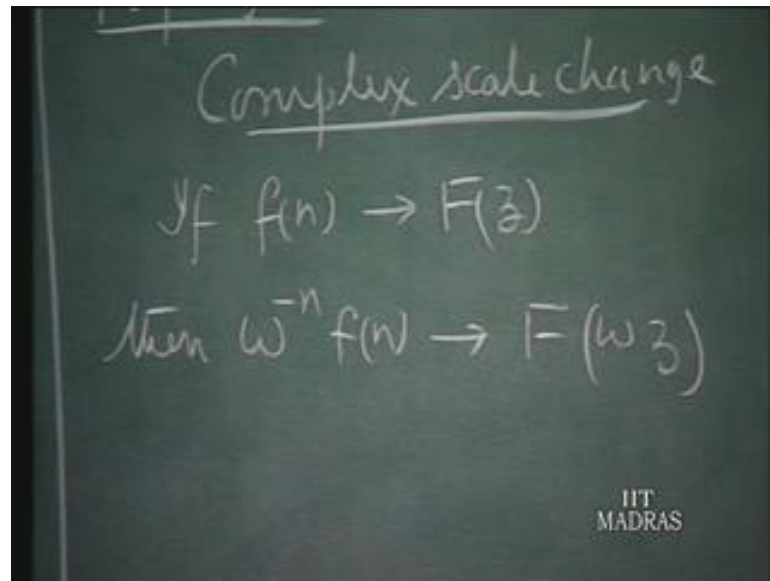


We know that $u[n]$ has the Z transform z upon z minus 1. Now, what is the Z transform of $n u[n]$ which is of course, r^n ? You can find this dead uses from your transform affluent, by using the just property that we have just now discussed; is minus z d by d z of z upon z minus 1. So, that will be equal to minus z times z minus 1 times, the derivative of this final z times, the derivative of this divide by z minus 1 whole squared. Therefore this will be the z upon z minus 1 whole squared there is all that we already know.

Now, suppose I want to find out the Z transform of $n^2 u[n]$; that means, this particular function is multiplied by n again. Therefore, it Z transform is minus z d by d z of this expression, z upon z minus 1 whole squared. You can work carry this out and show this result equal is z times z plus 1 over z minus 1 whole cubed. So, that is how it works. You do not have to remember this particular Z transform; we can always derive it from the Z transform of $n u[n]$.

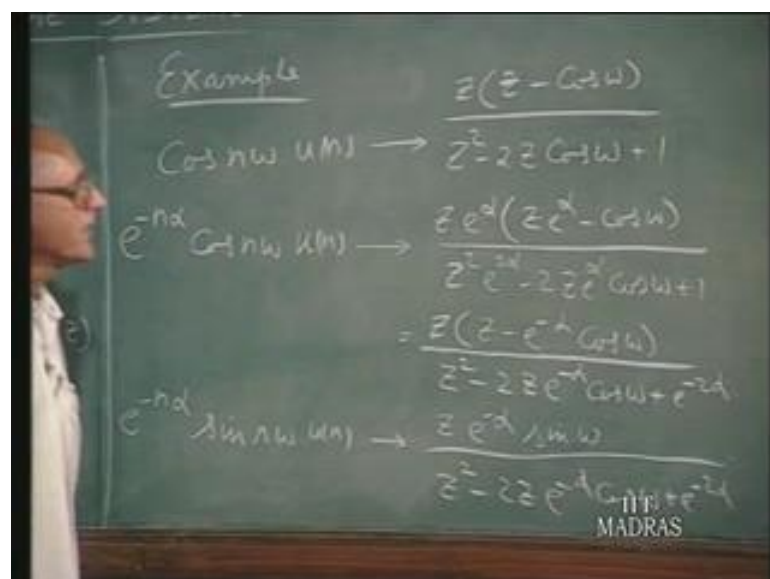
Let us now consider the next property.

(Refer Slide Time: 27:17)



Complex scale change: If $f(n)$ has the Z transform of $F(z)$, then $\omega^{-n} f(n)$ has the Z transform $F(\omega z)$. That means if $F(\omega z)$; that means, it is like a scaling in the complex domain in the Z domain, the absorb is $F(\omega z)$. This result is quite straight forward; you can write down the Z transform for that and get due to this without any difficulties. So, you will not try to construct the proof, this is quite evident. But you will have to work out the examples.

(Refer Slide Time: 28:16)

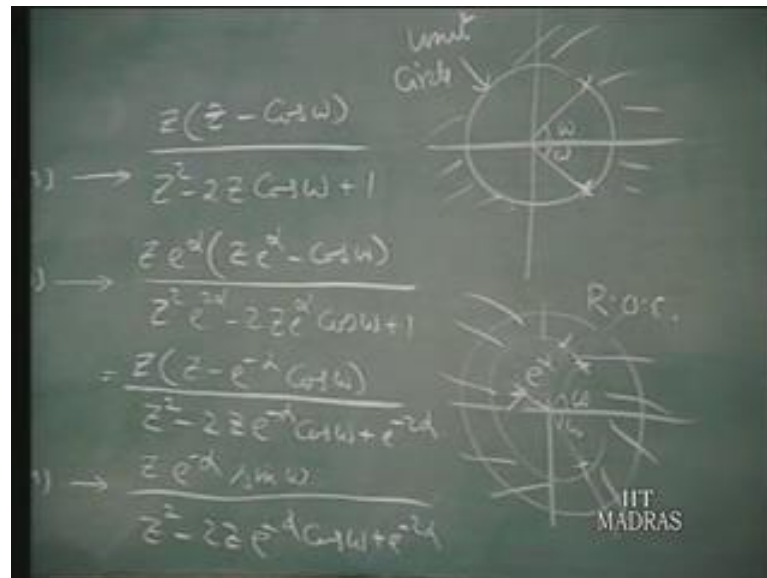


Example: suppose we have $\cos n \omega u_n$, we know that the Z transform is z times z minus $\cos \omega$ divided by $z^2 - 2z \cos \omega + 1$. The second part and transform which should keep in mind we should remember this. Now, suppose instead of a discrete variable n as we have here. Suppose you have a damped sinusoids, suppose I take $e^{-\alpha n} \cos n \omega u_n$. So, the Z transform of this, since you know the Z transform of this, you are multiplying by $e^{-\alpha n}$, if you recall the property that, now we have just now discussed; this corresponds to $e^{-\alpha}$ here. So, if you know the Z transform of $f(n)$, you can find out the Z transform of $e^{-\alpha n} f(n)$. So, all we have to multiply this replace z by z times $e^{-\alpha}$.

So, you have Z transform of all this; $z e^{-\alpha} (z e^{-\alpha} - \cos \omega)$ divided by $z^2 - 2z e^{-\alpha} \cos \omega + 1$. This can be put in an alternative fashion which is often more convenient; z times $z - e^{-\alpha} \cos \omega$ divided by $z^2 - 2z e^{-\alpha} \cos \omega + e^{-2\alpha}$. So, this is an alternative expression which is often found convenient.

So, that damped cosine function we have a Z transform like this. We can extend this to $e^{-\alpha n} \sin n \omega$ in a similar fashion. Once we know this Z transform of $\sin n \omega$, you can find out Z transform of $e^{-\alpha n} \sin n \omega u_n$. So, I will give you the result; this will be z times $e^{-\alpha} \sin \omega$ divided by the same denominator $z^2 - 2z e^{-\alpha} \cos \omega + e^{-2\alpha}$.

(Refer Slide Time: 31:03)

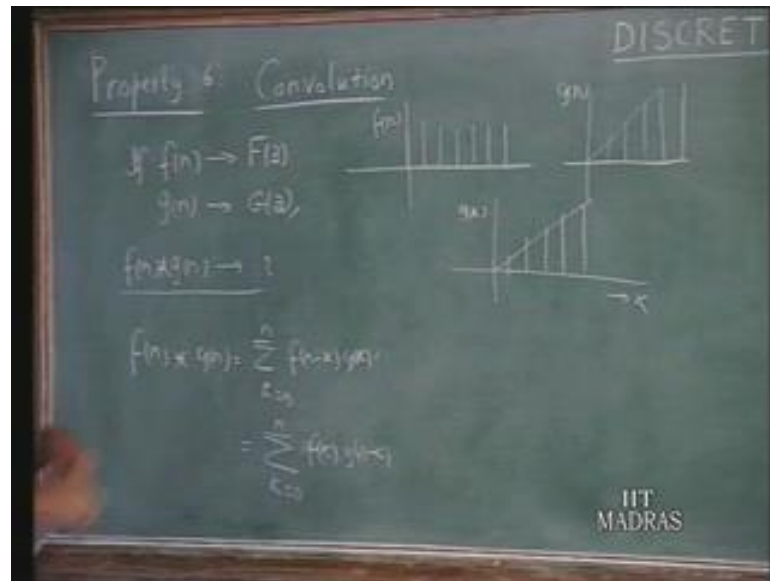


The point note here is that, $\cos n \omega u_n$ has poles in the Z plane at this 2 points on this is unit circle, at an angle plus or minus ω in the x axis. Though at this poles of $\cos Z$ transform of $\cos n \omega$ and deviation of convergence will be outside the unit cells. Now, when you take $e^{-\alpha n} \cos n \omega u_n$, the poles now will be of this, this is the unit circle, but the poles will be at a distance $e^{-\alpha}$ from the origin and at the same angle plus or minus ω . That means: the distance of the poles from the origin is not unity, but $e^{-\alpha}$ which is of course, less than 1. That means the region of convergence now is enlarged. This is ROC.

The region of convergence there in the first 1 is outside the unit circle, but here outside the circle of radius $e^{-\alpha}$. That means: the region of convergence it is enlarged. The reason is $\cos n \omega$ is something which is amplitude is constant, the $e^{-\alpha n} \cos n \omega$ is decaying sinusoid therefore, it is decaying faster therefore, the region of convergence is also increased. That is the purpose of this analysis.

The next property we would like to discuss its 1 relative convolution.

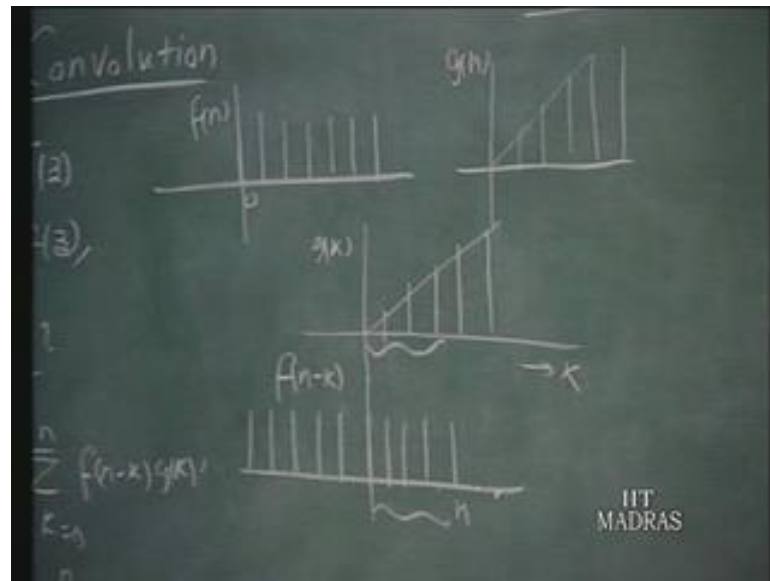
(Refer Slide Time: 32:46)



If $f[n]$ has the Z transform F of z and $g[n]$ has the Z transform G of z . We would like to know; what is the Z transform of the convolution of $f[n] * g[n]$. If you recall, that the convolution of 2 discrete time signals $f[n] * g[n]$ is defined as $f[n - k] * g[k]$, k from 0 to n per causal signals which we are assuming. This also can be written as k equals 0 to $n - f[k]$ of g of $n - k$. This can also be written in this fashion.

A physical significance of this is that, if you are having so, this is $f[n]$ and let us say this is $g[n]$, then what we are doing is in forming this you take $g[k]$ and multiplied each samples of $g[k]$ by f of $n - k$, this is $f[n]$.

(Refer Slide Time: 34:29)



So, $f(n-k)$ would be obtained by folding this around the origin then, you will get this and advancing this by n units. So, you will have something like this, this is your f and this 0 samples here, this is f of $n-k$, at this now instead of starting at 0 here it starts at here. Now, if a multiply sample $g(k)$ by the corresponding sample even $f(n-k)$ and add up that products from $n=0$ from $k=0$ to M . That means all the samples will end up into the final give the final contribution. These samples are lot, these samples are not last and therefore, the summation extends from $k=0$ to M .

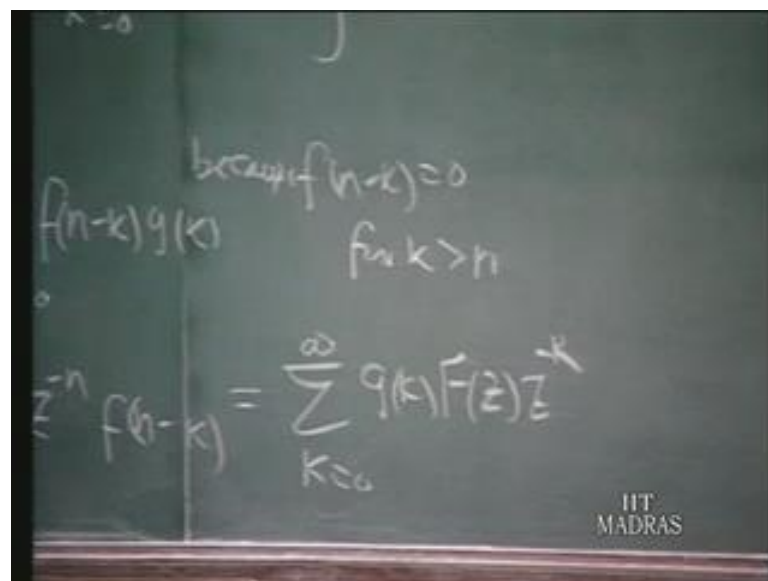
(Refer Slide Time: 35:23)

Handwritten mathematical derivation of the Z-transform of the convolution of two signals. The equation is $Z[f(n)*g(n)] = \sum z^{-n} \left[\sum_{k=0}^n f(n-k)g(k) \right]$. The IIT Madras logo is in the bottom right.

Now, the Z transform of $f[n]$ convolved with $g[n]$ is therefore, equal to by the very definitional Z transform; z^{-n} times the convolution of this, what is the convolution of that; $f[n-K]g[K]$, K from 0 to n . So, this is the convolution summation of $f[n]$ starts $g[n]$ and that multiplied by Z^{-n} , n from 0 to infinity. Now, when K is now summed up from 0 to n , when K gets passed; $f[n-K]$, in the argument $n-K$ becomes negative. Therefore since you are assuming causal signals, your $n-K$ is 0 for K greater than n . And because of this, I can write this summation z^{-n} .

Now, the second summation I can say K is equal 0 to infinity without altering anything because, I am only adding zeros because; $f[n-K]$ happens to be 0 for K greater than n . So, for instant of K 'th in the upper limit and summation to n , I can as well take it in upto infinity. So, this can be written as $f[n-K]g[K]$ because of this. Now, what I can do is; I can interchange the summation, I will search the start summing up with n first and then with K .

(Refer Slide Time: 37:08)



Therefore in the double summation, I will take with the summation with reference to K later and I will first take up the summation with reference to here. Therefore since, I am summing up with reference to n as a first step, all those which you put here; $z^{-n} f[n-K]$. And all those which are do not involve are not involved with n can

we brought outside, there constants are summation concerned. Now, this as you can see is K equal 0 to infinity g K , this is after all the Z transform of n minus K .

If f of n has Z transform of F of z , f of n minus k delayed function will have F of z times z power minus k . And in this summation now F of z is a constant that can be pulled outside the summation and all you are now having will be F of z multiplied by K equals 0 to infinity F g K z minus k ; that is after all the Z transform of g of K . Therefore, I can write this as F of Z times K equals 0 to infinity of g K Z power minus K which is indeed F of z G of z .

(Refer Slide Time: 38:45)

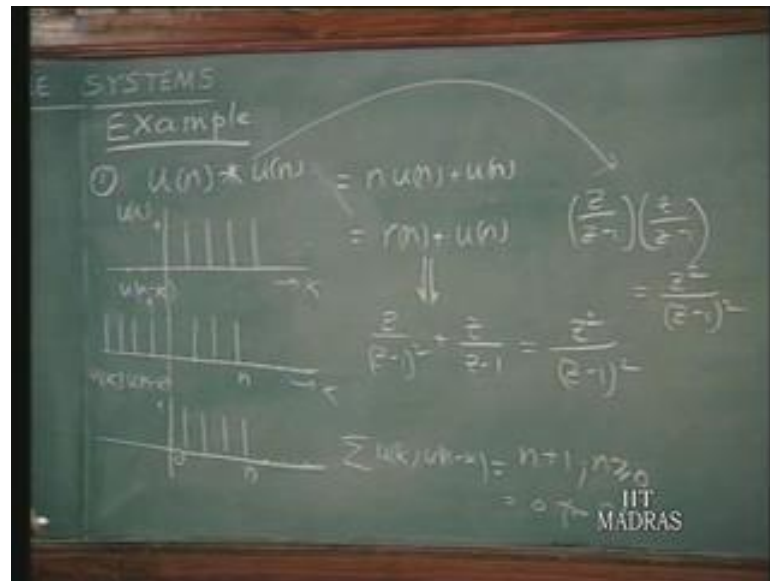
$$f(n) * g(n) \rightarrow F(z)G(z)$$

$$= F(z) \sum_{k=0}^{\infty} g(k) z^{-k}$$

$$= F(z)G(z)$$

So, up sort of this is that, f n convolved with g n the convolution summation has the Z transform F z times the G z . Convolution in time domain corresponds to multiplication the transform domain, the result which is trickling similar to what we had in the case in the continuous time case, where the Laplace transform of the convolution of the 2 type function f t and g t it is a product of Laplace transforms. Exactly the similar result is available here also.

(Refer Slide Time: 39:16)



Example: let us take a first example $u[n]$ convolved with $u[n]$. The convolution summation upto step functions. So, to do this we first plot $u[k]$ versus k . So, that is a set of discrete values of value equal to 1 per positive k . Then you have to multiply this by $u[n-k]$. So, $u[n-k]$ will have values for negative values of k , but $u[n-k]$ you shift it by n instance. So, you have like this. And beyond that up to n it is equal to 1, this is $u[k]$ and this is $u[n-k]$. So, beyond here it is 0 because, $u[n-k]$ is the same function folded up at the negative direction, but you shifted forward by n instance therefore, this is $u[n-k]$.

And then you multiplied this 2 functions; that means, $u[k]$ multiplied by $u[n-k]$ will now be; after all this is 0 multiplied by 1 there is nothing there, you have a string of ones upto and starting from 0 and going up to n and this is equal to 1. Now, in the convolution summation, you take the $u[k]$ multiplied $u[n-k]$. And this means that, you must add up the product values from 0 from all the product value that you got and only non zeros values starting from 0 to n and therefore, there are $n+1$ such units we picked up therefore, this is $n+1$. And this is true for positive $n \geq 0$ or positive because if n is negative for example, that means, after shifting folding $u[k]$ to $u[n-k]$ if n is negative you shifted in this direction therefore, there will be no overlap between this non 0 samples here and here. That means whatever result you got is applicable only for n greater than or equal to 0.

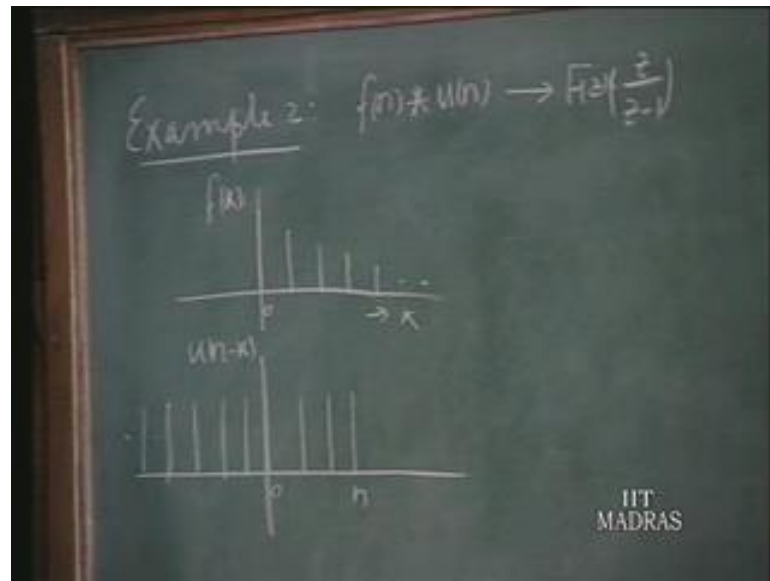
For $n < 0$ this; that means, this sample trained the lower shifted in the negative direction therefore, the product will be identically 0. Therefore this is 0 for $n < 0$. So, what it means is; u_n convolved with u_n in working out in the transform in the time domain, we now observed that this is equal to $n + 1$ for $n \geq 0$ therefore, you combine this as $n u_n + u_n$, which means: this is $r_n + u_n$.

So, if you find the; what the Z transform of this, after all the Z transform of this would be r_n is z upon $z - 1$ whole squared and u_n ; z upon $z - 1$ therefore, the product of this the sum of these if you have a common denominator $z - 1$ whole squared z times $z - 1$ z squared minus z plus z , that is, z squared upon $z - 1$ whole squared. So, the working out with purely time domain, discrete time domain, he observed he obtained the Z transform of u_n convolved with u_n as z squared upon $z - 1$ whole squared.

But by applying the convolution principle; that means, just now discussed we can also arrive at this Z transform of the independently. We know the Z transform of u_n is z upon $z - 1$. Z transform of the second u_n also z upon $z - 1$. So, the convolution in time domain is equivalent to multiplication the transform domain and this is also equal to therefore, z squared z upon $z - 1$ whole squared. So, what you have obtained in the time domain is also the same as what we obtain using the convolution principle which we now just now discussed.

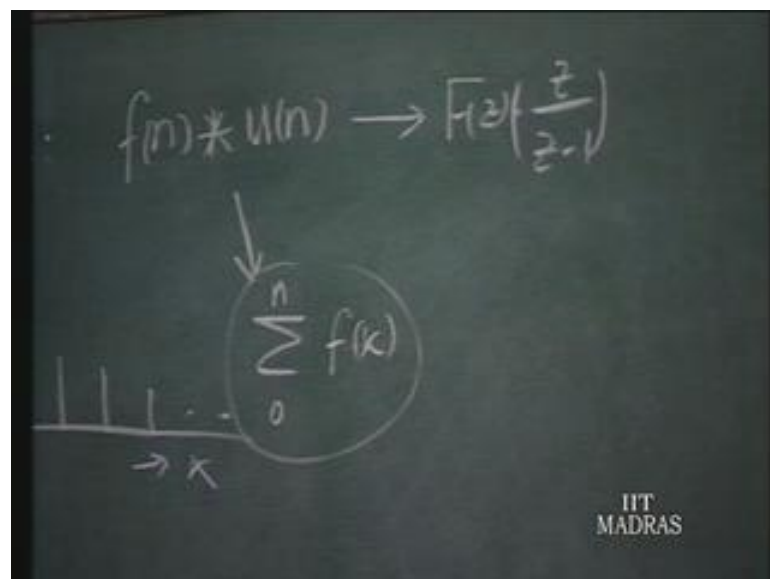
Let us consider a second example.

(Refer Slide Time: 43:41)



If a general function f of n is convolved with u_n , we now the Z transform may will be F of z times z upon z minus 1. Now, let us look at the meaning of the convolution $f_n \star u_n$. So, if f of n is f of K versus K versus is a sample try like this, u_n minus K would be a negative going step starting at n at n going backwards. So, f of K times u_n minus K will be the set of samples starting from K equal 0 to n .

(Refer Slide Time: 44:31)

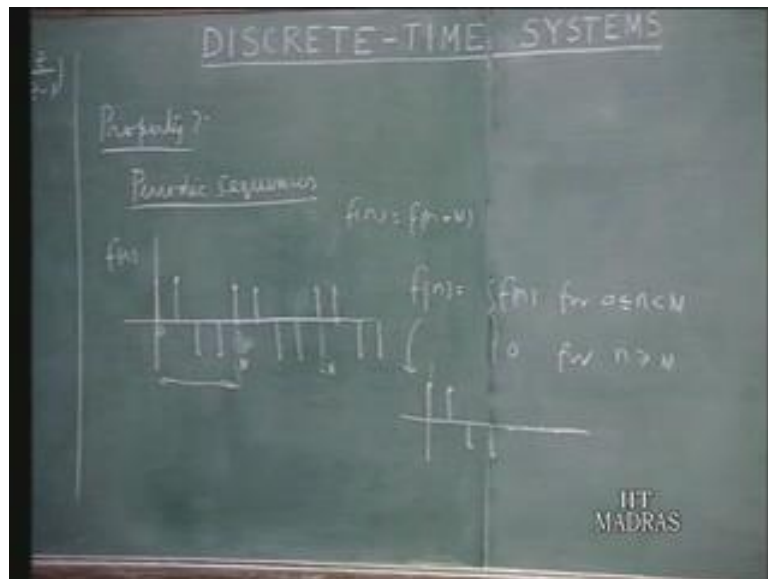


So, the summation of this set of samples is indeed f_k from k equals 0 to n because, the product will be 0 outside this range for less than n less than 0 and the k less than 0 and k

greater than n . So, in other words the convolution of f of n with u_n is the summation of the first n plus 1 samples from 0 to n . So; that means, if you have f of n has the Z transform F of z , the product 0 to n of f of n , f of K that is well be equal to your F of Z times z upon z minus 1.

So, this will be suppose you have got g_n defined in this manner 0 to n f of K ; that why you have the Z transform F of z times z upon z minus 1. This the result which is 1 again similar to what we had in the continuous time system, where the convolution of unit step with the function f of t is equivalent of is integration of this f of t from 0 to t . That is something which we have already discussed.

(Refer Slide Time: 45:58)



Suppose we have a periodic sequence, you have f of n which repeat itself for heavily n samples instance. So, in other words f of n is equal to f of n plus N for all values of n . Now, let us take the first n minus 1 samples which defined 1 period; that means, if f_1 of n is defined to be f of n for 0 greater than n greater than or equal to 0 and less than n . That means first n minus 1 samples and 0 for n greater than or equal to N suppose we define that. And that will be just to the samples during the first 1 period first period and everywhere else 0, this is f_1 of n .

If you know the Z transform of f_1 of n you can find out the Z transform of f of n because, it is a repetition of whole thing again and again.

(Refer Slide Time: 47:01)

Handwritten mathematical derivation on a chalkboard:

$$f(n) \rightarrow F_1(z) + z^{-N} F_1(z) + z^{-2N} F_1(z) + \dots$$

$$= \frac{F_1(z)}{1 - z^{-N}}$$

Definition of the signal:

$$f(n) = \begin{cases} f(n) & \text{for } 0 \leq n < N \\ 0 & \text{for } n \geq N \end{cases}$$

$$= \frac{z^N F_1(z)}{z^N - 1}$$

Logo: IIT MADRAS

So, if f_1 of n find the Z transform F_1 of z , then f of n is the obtained by having f_1 of n plus f_1 of n minus N f_1 of n minus $2N$ and so on and so, forth. Therefore, this is obtained by the basic 1 period has the Z transform. The next cycle of samples for the next period will be z minus n F_1 of z plus z minus 2 F_1 of Z etcetera. Therefore, this will be F_1 of z divided by 1 minus z power minus N . So, that is what we have. It is something very similar to what we had in the case of continuous time systems, where you have e to the power of 1 minus e to the power of minus $s t$ is what we had here, in this case this is how it will be.

This can be further written as z minus N times F_1 of z divided by z minus N minus. The next property that we would like to consider is.

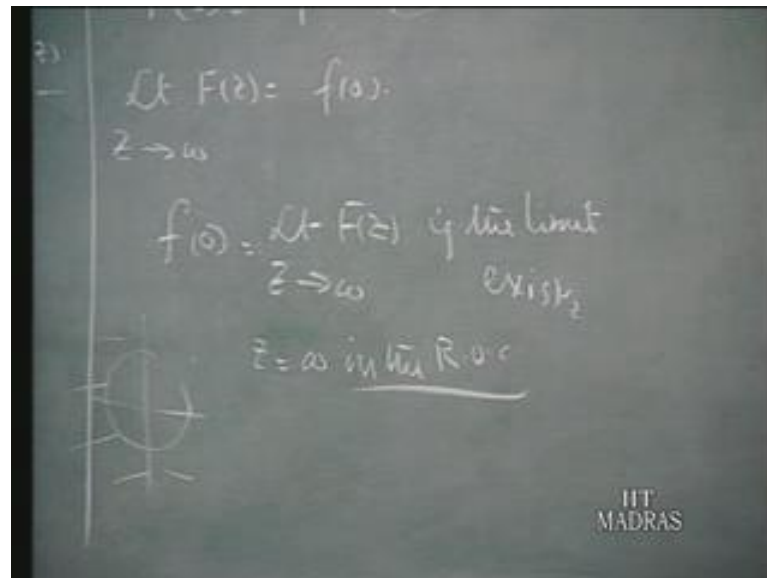
(Refer Slide Time: 48:12)

The image shows a chalkboard with handwritten mathematical expressions. At the top, it says "Initial value". Below that, the Z-transform is written as $F(z) = f(0) + f(1)z^{-1} + f(2)z^{-2} + \dots$. Then, the limit is taken as $z \rightarrow \infty$, resulting in $\lim_{z \rightarrow \infty} F(z) = f(0)$. A note below states $f(0) = \lim_{z \rightarrow \infty} F(z)$ if the limit exists. The IIT Madras logo is visible in the bottom right corner.

It is the initial value theorem, which is counter path of what we had in the continuous time systems. By definition F of z equals $f(0)$ plus $f(1)z^{-1}$ plus $f(2)z^{-2}$ etcetera. So, if you take the limit at z tends to infinity of F of z , if you take z to very large value and take the limit of z tends to infinity, all this samples become in sequently small and you get $f(0)$.

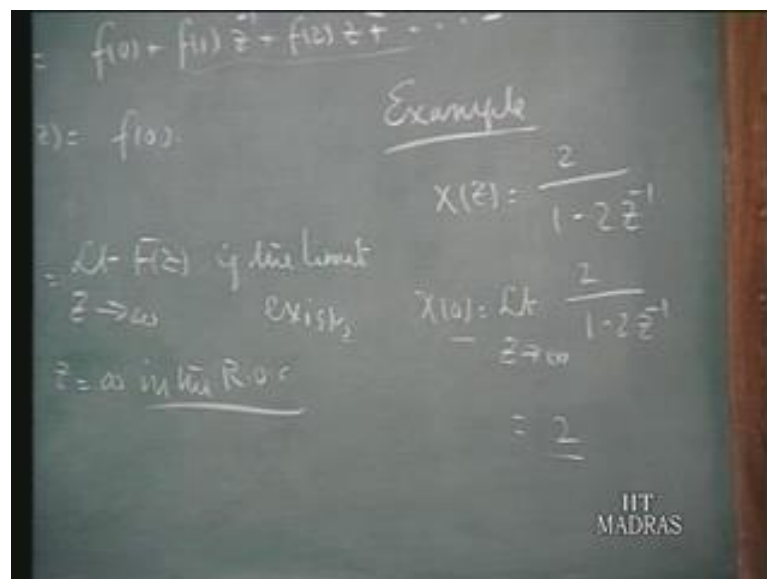
So, the initial value theorem states; $f(0)$ is limited at z tends to infinity of F of z , in such a limit exists. So, this is very simple role, that is, initial value theorem. And we must also keep in mind that, z is going to infinity; that means, z equals infinity must be the region of convergence. So, if you are having a single sided Z transform, you have this region of convergence therefore, z is going to infinity is allowed. This may or may not be true in the case of 2 sided Z transforms.

(Refer Slide Time: 49:46)



So, the z equals infinity must be in the region of convergence.

(Refer Slide Time: 50:00)

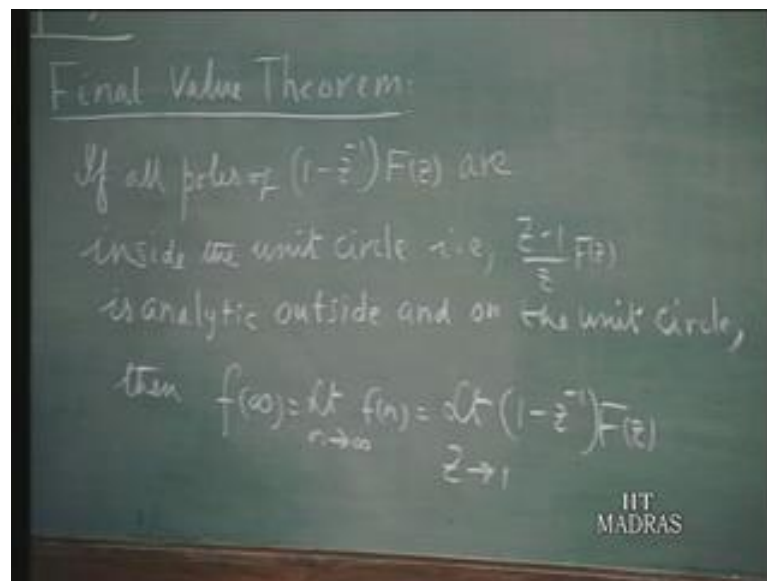


Example: we have suppose $X(z)$ happens to be 2 upon 1 minus 2 power 2 times z minus 1 . This is the Z transform of a certain function $X(n)$. Therefore from this you can find out $X(0)$ has limit z goes to infinity of 2 upon 1 minus 2 power 2 times z minus 1 . And z goes to infinity at this become 0 therefore, this the second term will become 0 . So, 2 divided by 1 which is 2 , $X(0)$ equals 2 . And when we are talking about the Z transforms discrete time

function, there is no nothing like 0 plus 0 or minus is only the values at discrete points therefore X^0 equals 2. So, this is an application of the initial value theorem.

We also have the final value theorem. I will just give you the result and we will discuss this in the next lecture in it is a implication and its proof. But let me just state this property.

(Refer Slide Time: 51:03)



Property 8: final value theorem. The statement of the theorem will go like this; if all poles of $1 - z$ power minus 1 F of z are inside the unit circle, that is, z power z minus 1 divided by z times F of z ; this function, is analytic outside and on the unit circle. If this condition is fulfilled, then the final value of f of n f infinity which is really limit as n goes to infinity of f of n is given by limit at z goes to 1 of $1 - z$ power minus 1 F of z . So, that is the statement on the final value theorem.

The conditions that required are; $1 - z$ power minus 1 times F of z should not have any poles in the unit circle, I mean outside the unit circle and even on the unit circle itself. So, provided all the poles of this are inside the unit circle, then the final value of f of n is given by this especially. The proof of that will be constructed in the next lecture. But record we can notice that is; this is the counter part for the final value theorem that we had, in the case in the continuous time situation.