## Integral Transforms and Their Applications Prof. Sarthok Sircar Department of Mathematics Indraprastha Institute for Information Technology, Delhi Lecture -44 Introduction to Z – transform Part- 02

So, moving on let me Introduce Z transform; so, now I have sufficient background. So, let me just introduce the definition of Z transform. So, consider the Laplace transform of the function. So, I am going to consider the Laplace transform. Well, so, Laplace transform I am going to denote the expression by expression number (VI). So, consider the Laplace transform of (VI).

 $g(t) = \int^t f(t) h(t-t) dt = f.$ transform Consider Introduce complex variable Z=

So, I get that the Laplace transform of the sampled function  $f^*(t)$ :

$$\mathcal{L}\left[f^*(t)\right] = \bar{f}^*(s) = \sum_{n=0}^{\infty} f(nT)e^{-nT_s}$$

So, then we have that note that if I were to introduce let me introduce a new variable introduce the variable the complex variable  $z = e^{sT}$ .

So, then my Laplace transform of the sampled well the output function or the output sampled function is,

$$\mathcal{L}\left[f^{*}(t)\right] = \sum_{n=0}^{\infty} f(nT)z^{-n} \qquad \dots(\text{VII}): \text{Z-Transform of } f(nT)$$

I am going to slightly simplify this expression (VII) by saying without loss of generality;let me say that the Laplace transform of the sampled function is :

$$\mathcal{L}\left[f^*\right] = \sum_{n=0}^{\infty} f(n) z^{-n} \qquad (VIII)$$

So, what I have to done is in (VII) I have chosen T is identically equal to 1. So, my sample time points are at equidistant, but at unit spacing. So, my unit spacing so, my sampling is done at unit spacing. So, I am going to use this as my definition of Z transform.

 $\frac{\sqrt{11}}{100} \text{ is def}^n, \exists R \text{ s.t } |z| \neq R. \quad (R: \text{ Redius of conv}) \\ = \overline{Z[f(n)]} = F(z) = \sum_{n=0}^{\infty} f(n) z^{-n} : \text{ Linear operator} \\ = \frac{\sqrt{10}}{100} \frac{Z[f(n)]}{100} = \frac{1}{100} \frac{\sqrt{10}}{100} \frac{Z}{100} \frac{Z}{100$ Bilateral Z- transform ! Z [f(n)] = F(z)=2f(n) L'Alternate def nof Z-transform Let Z = e<sup>ite</sup> : F(Z) =

So, I have defined (VIII). So, let me write down (VIII) once more. So, the Z transform of f(n).

$$Z[f(n)] = F(z) = \sum_{n=0}^{\infty} f(n) z^{-n}$$
 : Linear Operator

Now I can see that this is a linear it is a linear operator; it is a linear operator for with respect to the function f, so, it is a linear operator.

So, one is well (VIII) is defined for all radius of convergence it is defined for all values of R such that my complex variable z is greater than R. So, R is my radius of convergence in the complex plane. So, that is where my Z transform is going to be defined for that there is an R such that |z| > R. So, then once I have defined Z transform I also need to define the inverse transform.

So, let me introduce the inverse Z transform as follows.

$$Z^{-1}[F(z)] = f(n) = \frac{1}{2\pi i} \oint_{c} F(z) z^{n-1} dz$$

I also have another definition I have the definition of the so called bilateral Z transform.

$$Z^{B}[f(n)] = F(z) = \sum_{n=-\infty}^{\infty} f(n)z^{-n}$$

So, let us now describe my Z transform in another way. Alternate definition of Z transform so, when I am working in polar coordinate. So, I have an alternate definition of Z transform.

Let 
$$z = e^{i\theta}$$
 :  $F(z) = F(\theta)$ 

$$= Z[f] = \sum_{n=-\infty}^{\infty} f(n)e^{-in\theta}$$

So, this is we can see that this is the Fourier transform of the sequence of discrete functions the discrete sequence of f(n). I have introduced almost all the definitions that I need to work with Z transform. So, let us look at some examples in how to evaluate the Z transform.

Example 1:If  $f(n) = a^n$  then, Find Z-Transform.

Solution:

$$z [a^n] = \sum_{n=0}^{\infty} f(n) z^{-n} = \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^n$$
$$= \frac{1}{(1 - a/z)} \qquad : |z| > a$$
$$Z [a^n] = \frac{z}{z - a} \qquad : |z| > a$$



Example 1(a): If a = 1 Solution:

$$z[1] = \frac{z}{z-1}$$
; (|z| > 1)

Example  $2: f(n) = na^n$   $(n \ge 0)$ , then Solution:

$$Z[f(n)] = \sum_{n=0}^{\infty} na^n z^{-n} = \sum_{n=0}^{\infty} n\left(\frac{a}{z}\right)^n$$
$$= \frac{a/z}{(1-a/z)^2} \qquad : \text{Assume}(|z| > a)$$
$$= \frac{az}{(z-a)^2}; |z| > |a|$$

Example 3: If  $f(n) = e^{inx}$ . Solution: $Z[f(n)] = \frac{z}{z - e^{ix}}$ Example 3(a): $Z[\cos nx] = \operatorname{Re}\left[\frac{z}{z - e^{ix}}\right] = \frac{z(z - \cos x)}{z^2 - 2z \cos x + 1}$ 

$$E_{4}3b = E[sin(nx)] = E Img[\frac{2}{2-e^{ix}}]$$

$$= \frac{Z}sinx}{z^{2}-2zkdx+1}$$

$$E_{4}4 \cdot f(n) = n, \text{ then}$$

$$Z[n] = \sum_{n=0}^{\infty} nz^{-n} = Z\sum_{n=0}^{\infty} nz^{-(n+1)}$$

$$dz\sum_{n=0}^{\infty} dz \sum_{n=0}^{\infty} dz \sum_{n=$$

Example 3(b):  $Z[\sin(nx)] = \text{Img}\left[\frac{z}{z-e^{ix}}\right]$ 

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

Example 4:

If 
$$f(n) = n$$
, then

Solution:

$$Z[n] = \sum_{n=0}^{\infty} nz^{-n} = z \sum_{n=0}^{\infty} nz^{-(n+1)}$$
$$= -z \frac{d}{dz} \sum_{n=0}^{\infty} z^{-n}$$
$$= -z \frac{d}{dz} \left(\frac{1}{1-z}\right)$$
$$= \frac{z}{(1-z)^2}$$
$$= \frac{z}{(z-1)^2}; |z| > 1$$

Eq.5: If 
$$f(n) = \frac{1}{n!}$$
  
 $g = Z[\frac{1}{n!}] = \sum_{n=0}^{\infty} \frac{1}{n!} z^{-n} = exp[\frac{1}{2}] + 2(r_0)$   
 $Eq.6: \quad Find = Z[\cosh(nx)]$   
 $Z[\cosh(nx)] = \frac{1}{2} [e^{nx} + e^{-nx}]$   
 $= \frac{1}{2} [\frac{2}{2-ex} + \frac{2}{24ex} + \frac{2}{2-ex}]$   
 $\int 3teps! (Exercise)$   
 $= \frac{2}{2} [\frac{2}{-2ex} + \frac{2}{2-ex}]$   
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 $\int 5teps! (Exercise)$   
 $= \frac{2}{2} [\frac{2}{-2ex} - \cosh(k) + 1]$   
 $Eq.7: qf f(n) is a periodic sequence of integral
period N' then show?  $\int F(n) = \sum f(k) = k$   
 $F(n) = 2[f(n)] = \frac{2}{2n-1}, F_1(n) \int F(n) = \sum f(k) = k$$ 

Example 5: If  $f(n) = \frac{1}{n!}$ Solution:

$$Z\left[\frac{1}{n!}\right] = \sum_{n=0}^{\infty} \frac{1}{n!} z^{-n}$$

using Taylor series ,

$$= \exp\left(\frac{1}{z}\right) \quad : z \neq 0$$

Example 6: Find  $Z[\cosh(nx)]$ Solution:

$$Z[\cosh(nx)] = \frac{Z}{2} \left[ e^{nx} + e^{-nx} \right]$$
$$= \frac{1}{2} \left[ \frac{z}{z - e^x} + \frac{z}{z - e^{-x}} \right]$$

So, there are some steps which I have not shown. So, I asked the students to check that indeed from this expression I arrive at this particular expression here.

$$=\frac{z[z-\cosh(x)]}{z^2-2z\cosh(x)+1}$$

Example 7: If f(n) is a periodic sequence of integral period of N then Show,

$$F(z) = Z[f(n)] = \frac{z^{N}}{z^{N} - 1} F_{1}(z)$$
  
Where,  $F_{1}(z) = \sum_{k=1}^{N-1} f(k) z^{-k}$ 

Sol<sup>n</sup>: 
$$F(z) = \sum_{n=0}^{\infty} f(n) z^{-n} = z^n \sum_{n=0}^{\infty} f(n+n) z^{-(n+n)}$$
  
Use  $k = n+N$   
 $y = F(z) = z^n \sum_{n=0}^{\infty} f(k) z^{-k}$   
 $f(k) = z^n \left[ \sum_{k=0}^{\infty} f(k) z^{-k} - \sum_{u=0}^{n-1} f(k) z^{-k} \right]$   
 $g = z^n \left[ \sum_{k=0}^{\infty} f(k) z^{-k} - \sum_{u=0}^{n-1} f(k) z^{-k} \right]$   
 $g = z^n \left[ \sum_{k=0}^{\infty} f(k) z^{-k} - \sum_{u=0}^{n-1} f(k) z^{-k} \right]$   
 $g = z^n \left[ F(z) - F_i(z) \right]$   
 $F_i(z) = \sum_{i=0}^{n} \left[ F(z) - F_i(z) \right]$   
 $F_i(z) = \sum_{i=0}^{n-1} F_i(z)$   
 $F_i(z)$ 

Solution:

$$F(z) = \sum_{n=0}^{\infty} f(n) z^{-n} = Z^n \sum_{n=0}^{\infty} f(n+N) z^{-(n+n)}$$

Use k=n+N,  $% =1,\ldots ,N$ 

$$\Rightarrow F(z) = z^N \sum_{k=N}^{\infty} f(k) z^{-k}$$
$$= z^N \left[ \sum_{k=0}^N f(k) z^{-k} - \sum_{k=0}^{N-1} f(k) z^{-k} \right]$$
$$\Rightarrow F(z) = z^N [F(z) - F_1(z)]$$

Simplify,

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

Basic Properties: Theorem 1: Translation

If 
$$Z(f(n)) = F(z)$$
 and  $m \ge 0$ 

Well the result shows that there are 2 results the first result shows that ,

$$\begin{aligned} \left\{ \begin{array}{l} \mathcal{E}\left[f(n-m)\right] = z^{-m}\left[F(z) + \sum_{r=n}^{-1} f(r) z^{-r}\right] \\ m\overline{Z} = \left\{ \mathcal{E}\left[f(n+m)\right] = z^{m}\left[F(z) - \sum_{r=0}^{m-1} f(r) z^{-r}\right] \\ 1n \quad \frac{1}{2} \left[f(n+m)\right] = z^{m}\left[F(z) - \sum_{r=0}^{m-1} f(r) z^{-r}\right] \\ \mathcal{E}\left[f(n-2)\right] = z^{-2}\left[F(z) + \frac{1}{2} f(r) z^{-r}\right] \\ \mathcal{E}\left[f(n+2)\right] = z^{-2}\left[F(z) + \sum_{r=0}^{n} f(r) z^{-r}\right] \\ \mathcal{E}\left[f(n+1)\right] = z^{2}\left[F(z) - f(0)\right] \\ \mathcal{E}\left[f(n+2)\right] = z^{2}\left[F(z) - f(0)\right] - z^{-r}f(r) \\ \mathcal{E}\left[f(z) - z^{-r}f(z)\right] \\ \mathcal{E}\left[f(z) - z^{-r}f(z)\right] = z^{-r}\left[f(z) - z^{-r}f(z)\right] \\ \mathcal{E}\left[f(z) - z^{-r}f(z)\right] = z^{-r}\left[f(z) - z^{-r}f(z)\right] \\ \mathcal{E}\left[f(z) - z^{-r}f(z)\right] \\ \mathcal{E}\left$$

For, 
$$m > 0$$

$$Z[f(n-m)] = z^{-m} \left[ F(z) + \sum_{r=-m}^{-1} f(r) z^{-r} \right]$$
$$Z[f(n+m)] = z^{m} \left[ F(z) - \sum_{r=0}^{m-1} f(r) z^{-r} \right]$$

In Particular, let us look at the case of m = 1.

$$Z[f(n-1)] = z^{-1}[F(z) + f(-1)z]$$
$$Z[f(n-2)] = z^{-2} \left[ F(z) + \sum_{r=-2}^{-1} f(r)z^{-r} \right]$$

So, in a similar fashion I can write the Z transform of the function evaluated at n+1 and I get,

$$Z[f(n+1)] = z[F(z) - f(0)]$$
$$Z[f(n+2)] = z^{2}[F(z) - f(0)] - zf(1)$$

So, what I have done is why I have used I have outlined the specific case because we will see that especially these four cases and of course, the general expression as well they are quite useful; they are quite useful in solving some initial value problems involving difference equations. So, Z transforms are specially useful in solving difference equation because this is a discrete transform. So, the difference equations will involve discrete sums.Let us look at these two expressions and try to prove the result.