



DEPARTMENT OF MATHEMATICS

$$\begin{aligned} z \left[\frac{1}{(n-1)(n+2)} \right] &= z \log \frac{z}{z-1} - z^2 \left[-\log \left(1 - \frac{1}{z} \right) - \frac{1}{z} \right] \\ &= z \log \frac{z}{z-1} + z^2 \log \left(\frac{z-1}{z} \right) + z \\ &= z \log \left(\frac{z}{z-1} \right) - z^2 \log \left(\frac{z}{z-1} \right) + z \\ &= (z - z^2) \log \left(\frac{z}{z-1} \right) + z \end{aligned}$$

First Shifting theorem: 1. $z \{ f(n) \} = F(z)$, $z \{ a^n f(n) \} = F(z/a)$
2.

- (1) If $z \{ f(t) \} = F(z)$, then $z \{ e^{-at} f(t) \} = F[ze^{aT}]$
 (2) If $z \{ f(t) \} = F(z)$, then $z \{ e^{at} f(t) \} = F[ze^{-aT}]$
 (3) If $z \{ f(t) \} = F(z)$, then $z \{ a^n f(t) \} = F\left[\frac{z}{a}\right]$
 (4) If $z \{ f(n) \} = F(z)$, then $z \{ a^n f(n) \} = F\left[\frac{z}{a}\right]$
 $z \{ a^{-n} f(n) \} = F(az)$

Proof:

(1) Given $F(z) = z \{ f(t) \} = \sum_{n=0}^{\infty} f(nT) z^{-n}$

$$\begin{aligned} z \{ e^{-at} f(t) \} &= \sum_{n=0}^{\infty} e^{-anT} f(nT) z^{-n} \\ &= \sum_{n=0}^{\infty} f(nT) (e^{aT} z)^{-n} \\ &= z [f(t)]_{z \rightarrow ze^{aT}} \\ &= F[ze^{aT}] \\ &= F[z] \text{ where } z \rightarrow ze^{aT} \end{aligned}$$

(2) $F(z) = z \{ f(t) \} = \sum_{n=0}^{\infty} f(nT) z^{-n}$

$$\begin{aligned} z \{ e^{at} f(t) \} &= \sum_{n=0}^{\infty} e^{anT} f(nT) z^{-n} \\ &= \sum_{n=0}^{\infty} f(nT) (ze^{-aT})^{-n} \\ &= z [f(t)]_{z \rightarrow [ze^{-aT}]} \\ &= F[ze^{-aT}] \\ &= F[z] \text{ where } z \rightarrow ze^{-aT} \end{aligned}$$



$$\begin{aligned} \text{(iii) } F[z] &= Z\{f(t)\} = \sum_{n=0}^{\infty} f(nT) z^{-n} \\ Z\{a^n f(t)\} &= \sum_{n=0}^{\infty} a^n f(nT) z^{-n} \\ &= \sum_{n=0}^{\infty} f(nT) \left(\frac{z}{a}\right)^n = F\left(\frac{z}{a}\right) \\ &= F[z] \text{ where } z \rightarrow z/a \end{aligned}$$

$$\begin{aligned} \text{(iv) } F[z] &= Z\{f(n)\} = \sum_{n=0}^{\infty} f(n) z^{-n} \\ Z\{a^n f(n)\} &= \sum_{n=0}^{\infty} a^n f(n) z^{-n} \\ &= \sum_{n=0}^{\infty} f(n) \left(\frac{z}{a}\right)^{-n} = F\left(\frac{z}{a}\right) \\ &= F(z) \text{ where } z \rightarrow z/a. \end{aligned}$$

Problems:

① Find $Z[e^{-at} t]$

Soln:

We know that $Z[e^{-at} f(t)] = [Z[f(t)]]_{z \rightarrow ze^{aT}}$

$$\begin{aligned} Z[e^{-at} t] &= [Z[t]]_{z \rightarrow ze^{aT}} \\ &= \left[\frac{Tz}{(z-1)^2} \right]_{z \rightarrow ze^{aT}} \\ &= \frac{Tze^{aT}}{(ze^{aT}-1)^2} \end{aligned}$$

② Find $Z[e^{-at} \cos bt]$

Soln:

We know $Z[e^{-at} f(t)] = [Z[f(t)]]_{z \rightarrow ze^{aT}}$

$$\begin{aligned} Z[e^{-at} \cos bt] &= [Z[\cos bt]]_{z \rightarrow ze^{aT}} \\ &= \left[\frac{z(z - \cos bT)}{z^2 - 2z \cos bT + 1} \right]_{z \rightarrow ze^{aT}} \\ &= \frac{ze^{aT} [ze^{aT} - \cos bT]}{(ze^{aT})^2 - 2ze^{aT} \cos bT + 1} \end{aligned}$$



③ Find $z [a^n \sin n\theta]$

Soln: We know that $z [a^n f(n)] = F \left[\frac{z}{a} \right]$

$$\begin{aligned} z [a^n \sin n\theta] &= [z (\sin n\theta)]_{z \rightarrow z/a} \\ &= \left[\frac{z \sin \theta}{z^2 - 2z \cos \theta + 1} \right]_{z \rightarrow z/a} \\ &= \frac{\frac{z}{a} \sin \theta}{\frac{z^2}{a^2} - 2 \frac{z}{a} \cos \theta + 1} = \frac{az \sin \theta}{z^2 - 2az \cos \theta + a^2} \end{aligned}$$

④ Find $z [a^n n]$

Soln: We know that $z [a^n f(n)] = F \left[\frac{z}{a} \right]$

$$\begin{aligned} z [a^n n] &= [z [n]]_{z \rightarrow z/a} \\ &= \left[\frac{z}{(z-1)^2} \right]_{z \rightarrow z/a} \quad \left\{ \because z(n) = \frac{z}{(z-1)^2} \right\} \\ &= \frac{z/a}{(z/a - 1)^2} = \frac{z/a}{\left(\frac{z-a}{a}\right)^2} = \frac{az}{(z-a)^2} \end{aligned}$$

⑤ Find $z \left[\frac{a^n}{n!} \right]$

Soln: We know that $z [a^n f(n)] = F \left[\frac{z}{a} \right]$

$$\begin{aligned} z \left[a^n \cdot \frac{1}{n!} \right] &= [z \left[\frac{1}{n!} \right]]_{z \rightarrow z/a} \\ &= [e^{1/z}]_{z \rightarrow z/a} \quad \left[\because z \left[\frac{1}{n!} \right] = e^{1/z} \right] \\ &= e^{1/(z/a)} \\ &= e^{a/z} \end{aligned}$$

⑥ Find $z \left[\frac{a^n}{n} \right]$

Soln: We know that $z [a^n f(n)] = F \left[\frac{z}{a} \right]$

$$z \left[a^n \cdot \frac{1}{n} \right] = [z \left[\frac{1}{n} \right]]_{z \rightarrow z/a}$$



⑧ Find $z [e^{-iat}]$ using z -transforms.

Soln:

$$z [e^{-iat}] = [z [1]]_{z \rightarrow ze^{iaT}}$$

$$= \left[\frac{z}{z-1} \right]_{z \rightarrow ze^{iaT}} \left\{ \because z [1] = \frac{z}{z-1} \right\}$$

$$= \left[\frac{ze^{iaT}}{ze^{iaT}-1} \right]$$

Differentiation in the z -Domain:

(i) $z [nf(t)] = -z \frac{d}{dz} F(z)$ (ii) $z [nf(n)] = -z \frac{d}{dz} F(z)$

Proof:

(i) Given: $F(z) = z [f(t)]$

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

$$\frac{d}{dz} [F(z)] = \sum_{n=0}^{\infty} -n f(nT) z^{-n-1}$$

$$= - \sum_{n=0}^{\infty} n f(nT) \frac{z^{-n}}{z}$$

$$z \frac{d}{dz} F(z) = - \sum_{n=0}^{\infty} n f(nT) z^{-n}$$

$$= -z [nf(t)]$$

$$\therefore z [nf(t)] = -z \frac{d}{dz} [F(z)]$$

(ii) Given: $F(z) = z [f(n)]$

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

$$\frac{d}{dz} [F(z)] = \sum_{n=0}^{\infty} (-n) f(n) z^{-n-1}$$

$$= - \sum_{n=0}^{\infty} n f(n) \frac{z^{-n}}{z}$$

$$z \frac{d}{dz} F(z) = - \sum_{n=0}^{\infty} n f(n) z^{-n} = -z [nf(n)]$$

$$z [nf(n)] = -z \frac{d}{dz} F(z)$$



(10)

Problems:

① Find the z-transform of n^2 . $\boxed{Z[n \cdot f(n)] = -z \frac{d}{dz} Z[f(n)]}$

Soln:

$$\text{We know } Z[nf(n)] = -z \frac{d}{dz} F(z)$$

$$Z[n^2] = Z[n \cdot n] = -z \frac{d}{dz} [Z(n)]$$

$$= -z \frac{d}{dz} \left[\frac{z}{(z-1)^2} \right]$$

$$= -z \left[\frac{(z-1)^2(1) - z[2(z-1)]}{(z-1)^4} \right]$$

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

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

② Find the z-transform of $(n+1)(n+2)$.

Soln:

$$Z[(n+1)(n+2)] = Z[n^2 + 2n + n + 2]$$

$$= Z[n^2 + 3n + 2]$$

$$= Z(n^2) + 3Z(n) + 2Z(1)$$

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

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



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Unit step Sequence:

The unit step sequence $u(n)$ has values

$$u(n) = \begin{cases} 1 & \text{for } n \geq 0 \\ 0 & \text{for } n < 0 \end{cases}$$

Note:

Z-transform of unit step sequence is $\frac{z}{z-1}$ i.e., $Z\{u(n)\} = \frac{z}{z-1}$

Proof:

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

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

$$= \sum_{n=0}^{\infty} z^{-n} \quad (\text{by defn of } u(n))$$

$$= \sum_{n=0}^{\infty} \frac{1}{z^n}$$

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

$$= \left[1 - \frac{1}{z}\right]^{-1} = \left(\frac{z-1}{z}\right)^{-1}$$

$$Z\{u(n)\} = \frac{z}{z-1}$$

Problems:

① Find $Z[\delta(n-k)]$

Soln:

$$Z[\delta(n-k)] = \sum_{n=0}^{\infty} \delta(n-k) z^{-n} \rightarrow \text{①}$$

where $\delta(n-k) = \begin{cases} 1 & \text{for } n = k \\ 0 & \text{for } n \neq k \end{cases}$

$$\text{①} \Rightarrow Z[\delta(n-k)] = \frac{1}{z^k}$$

$$Z[\delta(n-1)] = \frac{1}{z}$$

② Find $Z[a^n \delta(n-k)]$

Soln:



$$z [a^n \delta(n-k)] = z [\delta(n-k)] \quad z \rightarrow z/a$$

$$\delta(n-k) = \begin{cases} 1 & \text{for } n=k \\ 0 & \text{for } n \neq k \end{cases}$$

$$\therefore z [a^n \delta(n-k)] = \left[\frac{1}{z^k} \right]_{z \rightarrow z/a} = \frac{1}{\left(\frac{z}{a}\right)^k} = \frac{a^k}{z^k} = \left(\frac{z}{a}\right)^{-k}$$

Initial value theorem:

If $z [f(t)] = F(z)$, then $f(0) = \lim_{z \rightarrow \infty} z F(z)$.

Proof:

$$F(z) = z [f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n} \\ = f(0 \cdot T) + \frac{f(1 \cdot T)}{z} + \frac{f(2 \cdot T)}{z^2} + \dots$$

$$F(z) = f(0) + \frac{f(T)}{z} + \frac{1}{z^2} f(2T) + \dots$$

$$\lim_{z \rightarrow \infty} z F(z) = \lim_{z \rightarrow \infty} z \left[f(0) + \frac{f(T)}{z} + \frac{f(2T)}{z^2} + \dots \right] \\ = f(0).$$

Final value theorem:

If $z [f(t)] = F(z)$, then $\lim_{t \rightarrow \infty} f(t) = \lim_{z \rightarrow 1} (z-1) F(z)$

Proof:

$$z [f(t+T) - f(t)] = \sum_{n=0}^{\infty} [f(nT+T) - f(nT)] z^{-n}$$

$$z [f(t+T)] - z [f(t)] = \sum_{n=0}^{\infty} [f(nT+T) - f(nT)] z^{-n}$$

$$z F(z) - z f(0) - F(z) = \sum_{n=0}^{\infty} [f(nT+T) - f(nT)] z^{-n}$$

Taking limit as $z \rightarrow 1$

$$\lim_{z \rightarrow 1} (z-1) F(z) - f(0) = \lim_{z \rightarrow 1} \sum_{n=0}^{\infty} [f(nT+T) - f(nT)] z^{-n} \\ = \sum_{n=0}^{\infty} [f(nT+T) - f(nT)]$$



$$\lim_{z \rightarrow 1} (z-1)F(z) - f(0) = \lim_{n \rightarrow \infty} [f(T) + f(0) - f(2T) - f(T) + \dots + f[(n+1)T] - f(nT)]$$

$$= \lim_{n \rightarrow \infty} f[(n+1)T] - f(0)$$

$$\lim_{z \rightarrow 1} (z-1)F(z) - f(0) = f(\infty) - f(0)$$

$$\therefore \lim_{z \rightarrow 1} (z-1)F(z) = f(\infty)$$

Problems:

① If $F(z) = \frac{z(z - \cos aT)}{z^2 - 2z \cos aT + 1}$ find $f(0)$ also find $\lim_{t \rightarrow \infty} f(t)$

Soln.:

By initial value theorem,

$$f(0) = \lim_{z \rightarrow \infty} F(z)$$

$$= \lim_{z \rightarrow \infty} \frac{z(z - \cos aT)}{z^2 - 2z \cos aT + 1} = \frac{\infty}{\infty}$$

$$= \lim_{z \rightarrow \infty} \frac{z(1) + (z - \cos aT)(1)}{2z - 2 \cos aT} \quad \text{by L'Hospital's rule}$$

$$= \lim_{z \rightarrow \infty} \frac{2z - \cos aT}{2z - 2 \cos aT} = \frac{\infty}{\infty}$$

$$= \lim_{z \rightarrow \infty} \frac{2}{2} = 1 \quad \text{by L'Hospital's rule.}$$

By Final value theorem,

$$\lim_{t \rightarrow \infty} f(t) = \lim_{z \rightarrow 1} (z-1)F(z)$$

$$= \lim_{z \rightarrow 1} (z-1) \frac{z(z - \cos aT)}{z^2 - 2z \cos aT + 1} = \frac{0}{0}$$

$$= \lim_{z \rightarrow 1} \frac{(z-1) [z(1) + (z - \cos aT)(1)] + z(z - \cos aT)(1)}{2z - 2 \cos aT}$$



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$$\lim_{t \rightarrow \infty} f(t) = \frac{1 - \cos at}{2 - 2 \cos at} = \frac{1 - \cos at}{2(1 - \cos at)} = \frac{1}{2}$$

② If $U(z) = \frac{2z^2 + 5z + 14}{(z-1)^4}$, evaluate u_2 and u_3

Soln:

$$\begin{aligned} U(z) &= \frac{2z^2 + 5z + 14}{(z-1)^4} \\ &= \frac{z^2 \left[2 + \frac{5}{z} + \frac{14}{z^2} \right]}{z^4 \left[1 - \frac{1}{z} \right]^4} \\ &= \frac{1}{z^2} \frac{[2 + 5z^{-1} + 14z^{-2}]}{[1 - z^{-1}]^4} \end{aligned}$$

By initial value theorem,

$$u_0 = \lim_{z \rightarrow \infty} U(z) = 0$$

$$u_1 = \lim_{z \rightarrow \infty} [z(U(z) - u_0)] = 0$$

$$u_2 = \lim_{z \rightarrow \infty} [z^2(U(z) - u_0 - u_1 z^{-1})] = 2 - 0 - 0 = 2$$

$$u_3 = \lim_{z \rightarrow \infty} z^3 (U(z) - u_0 - u_1 z^{-1} - u_2 z^{-2})$$

$$= \lim_{z \rightarrow \infty} z^3 [U(z) - 0 - 0 - 2z^{-2}]$$

$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2z^2 + 5z + 14}{(z-1)^4} - \frac{2}{z^2} \right]$$

$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{13z^3 + 2z^2 + 8z - 2}{z^2(z-1)^4} \right]$$

$$u_3 = 13$$