

Chapter 6B

z-Transform



Part B

Inverse z-Transform and ZT Properties



Inverse z-Transform



- ◆ Inverse z-Transform
- ◆ z-Transform Properties

3

1. Inverse z-Transform



- 1.1 General Expression
- 1.2 Inverse z-Transform by Partial-Fraction Expansion
- 1.3 Partial-Fraction Using MATLAB
- 1.4 Inverse z-Transform via Long Division
- 1.5 Inverse z-Transform Using MATLAB

4

1.1 General Expression



- Recall that, for $z = re^{j\omega}$, the z-transform $G(z)$ given by

$$G(z) = G(re^{j\omega}) = \sum_{n=-\infty}^{\infty} g(n)r^{-n}e^{-j\omega n}$$

is merely the DTFT of the modified sequence $g(n)r^{-n}$

- Accordingly, the inverse DTFT is thus given by

$$g(n)r^{-n} = \frac{1}{2\pi} \int_{-\pi}^{\pi} G(re^{j\omega})e^{j\omega n} d\omega$$

5

1.1 General Expression



- By making a change of variable $z = re^{j\omega}$, the previous equation can be converted into a contour integral given by

$$g(n) = \mathcal{Z}^{-1}[G(z)] = \frac{1}{2\pi j} \oint_c G(z)z^{n-1} dz$$

where c is a counterclockwise contour of integration defined by $|z| = r$

- But the integral remains unchanged when c is replaced with any contour c' encircling the point $z=0$ in the ROC of $G(z)$

6

1.1 General Expression

- The contour integral can be evaluated using the **Cauchy's residue theorem** resulting in

$$g(n) = \sum [\text{residues of } G(z)z^{n-1} \text{ at the poles inside } c]$$

$$= -\sum [\text{residues of } G(z)z^{n-1} \text{ at the poles outside } c \text{ only if there are any higher-order poles inside } c]$$

- The above equation needs to be evaluated at all values of n and is not pursued here

7

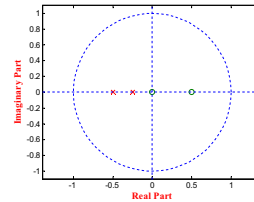
1.1 General Expression

Example:

$$G(z) = \frac{1 - 0.5z^{-1}}{1 + 0.75z^{-1} + 0.125z^{-2}}$$

Zeros: $z = 0 \quad z = 0.5$

Poles: $z = -0.5 \quad z = -0.25$



Three ROCs:

$$|z| < 0.25$$

$$0.25 < |z| < 0.5$$

$$|z| > 0.5$$

8

1.1 General Expression

$$G(z)z^{n-1} = \frac{(z-0.5)z^n}{z^2 + 0.75z + 0.125}$$

Case 1: $|z| < 0.25$

If $n \geq 0$, there is no poles inside c . Thus, $g(n) = 0$ when $n \geq 0$

If $n < 0$, there is an $|n|$ -order pole at $z=0$ which is inside c . In this case, we can compute the summation of the residues outside c instead of that inside

$$g(n) = -\{\text{Res}\{z = -0.5\} + \text{Res}\{z = -0.25\}\}$$

9

1.1 General Expression

$$g(n) = -(z+0.5) \frac{(z-0.5)z^n}{z^2 + 0.75z + 0.125} \Big|_{z=-0.5}$$

$$- (z+0.25) \frac{(z-0.5)z^n}{z^2 + 0.75z + 0.125} \Big|_{z=-0.25}$$

$$= -4(-0.5)^n + 3(-0.25)^n \quad n \leq -1$$

10

1.1 General Expression

Case 2: $0.25 < |z| < 0.5$

If $n \geq 0$, there is only one pole at $z = -0.25$ inside c

$$g(n) = (z+0.25) \frac{(z-0.5)z^n}{z^2 + 0.75z + 0.125} \Big|_{z=-0.25}$$

$$= -3(-0.25)^n \quad n \geq 0$$

11

1.1 General Expression

If $n < 0$, there are one first-order pole and one $|n|$ th-order pole at $z = -0.25$ and $z = 0$ inside c , respectively. Thus, we can compute the summation of the residues outside c instead of that inside

$$g(n) = -(z+0.5) \frac{(z-0.5)z^n}{z^2 + 0.75z + 0.125} \Big|_{z=-0.5}$$

$$= -4(-0.5)^n \quad n \leq -1$$

Hence, we can rewrite $g(n)$ as follows

$$g(n) = -3(-0.25)^n u(n) - 4(-0.5)^n u(-n-1)$$

12

1.1 General Expression

Case 3: $|z| > 0.5$

If $n \geq 0$, there are two first-order poles at $z = -0.25$ and $z = -0.5$ inside c

$$g(n) = (z+0.5) \frac{(z-0.5)z^n}{z^2+0.75z+0.125} \Big|_{z=-0.5} + (z+0.25) \frac{(z-0.5)z^n}{z^2+0.75z+0.125} \Big|_{z=-0.25}$$

$$= 4(-0.5)^n - 3(-0.25)^n \quad n \geq 0$$

13

1.1 General Expression

If $n < 0$, there are two first-order poles and one $|n|$ th-order pole at $z = -0.25$, $z = -0.25$ and $z = 0$ inside c , respectively. Thus, we can compute the summation of the residues outside c instead of that inside. Because there is no poles outside c . Thus, $g(n) = 0$ in this case

Summary:

$$g(n) = \begin{cases} -4(-0.5)^n u(-n-1) + 3(-0.25)^n u(-n-1), & |z| < 0.25 \\ -3(-0.25)^n u(n) - 4(-0.5)^n u(-n-1), & 0.25 < |z| < 0.5 \\ 4(-0.5)^n u(n) - 3(-0.25)^n u(n), & |z| > 0.5 \end{cases}$$

14

1.2 Inverse z-Transform by Partial-Fraction Expansion

- A rational z-transform $G(z)$ with a **causal inverse transform** $g(n)$ has an ROC that is exterior to a circle
- Here it is more convenient to express $G(z)$ in a partial-fraction expansion form and then determine $g(n)$ by summing the inverse transform of the individual simpler terms in the expansion

15

1.2 Inverse z-Transform by Partial-Fraction Expansion

- A rational $G(z)$ can be expressed as

$$G(z) = \frac{P(z)}{D(z)} = \sum_{i=0}^M p_i z^{-i} \Big/ \sum_{i=0}^N d_i z^{-i}$$

- If then $G(z)$ can be re-expressed as

$$G(z) = \sum_{i=0}^{M-N} \eta_i z^{-i} + \frac{P_1(z)}{D(z)} \quad \text{Proper Fraction (真分数)}$$

where the degree of $P_1(z)$ is less than N

16

1.2 Inverse z-Transform by Partial-Fraction Expansion

Solutions:

Step 1-- Converting $G(z)$ into the form of proper fractions by long division

Step 2-- Summing the inverse transform of the individual simpler terms in the expansion

Assume that $g(n)$ is causal

17

1.2 Inverse z-Transform by Partial-Fraction Expansion

Example:

$$G(z) = \frac{2 + 0.8z^{-1} + 0.5z^{-2} + 0.3z^{-3}}{1 + 0.8z^{-1} + 0.2z^{-2}}$$

By long division we arrive at

$$G(z) = -3.5 + 1.5z^{-1} + \frac{5.5 + 2.1z^{-1}}{1 + 0.8z^{-1} + 0.2z^{-2}}$$

$\begin{matrix} \updownarrow & \updownarrow \\ -3.5\delta(n) & 1.5\delta(n-1) \end{matrix}$

18

1.2 Inverse z-Transform by Partial-Fraction Expansion

Let

$$\begin{aligned}
 H(z) &= \frac{5.5 + 2.1z^{-1}}{1 + 0.8z^{-1} + 0.2z^{-2}} \\
 &= \frac{2.75 + 0.25i}{1 - (-0.4 + 0.2i)z^{-1}} + \frac{2.75 - 0.25i}{1 - (-0.4 - 0.2i)z^{-1}} \\
 &\quad \begin{array}{c} \updownarrow \\ (2.75 + 0.25i)(-0.4 + 0.2i)^n u(n) \end{array} \quad \begin{array}{c} \updownarrow \\ (2.75 - 0.25i)(-0.4 - 0.2i)^n u(n) \end{array}
 \end{aligned}$$

19

1.3 Partial-Fraction Expansion Using MATLAB

- `[r,p,c]=residuez(num,den)` develops the partial-fraction expansion of a rational z-transform with numerator and denominator coefficients given by vectors **num** and **den**
- Vector **r** contains the residues
- Vector **p** contains the poles
- Vector **c** contains the constants η_i

20

1.3 Partial-Fraction Expansion Using MATLAB

- `[num,den]=residuez(r,p,c)` converts a z-transform expressed in a partial-fraction expansion form to its rational form

21

1.4 Inverse z-Transform via Long Division

- The z-transform $G(z)$ of a **causal** sequence $\{g(n)\}$ can be expanded in a **power series** in z^{-1}
- In the series expansion, the coefficient multiplying the term z^{-n} is then the n -th sample $g(n)$
- For a rational z-transform expressed as a ratio of polynomials in z^{-1} , the power series expansion can be obtained by long division.

22

1.4 Inverse z-Transform via Long Division

Example

- Consider $X(z) = \frac{1 + 2z^{-1}}{1 + 0.4z^{-1} - 0.12z^{-2}}$

Long division of the numerator by the denominator yields

$$X(z) = 1 + 1.6z^{-1} - 0.52z^{-2} + 0.4z^{-3} - 0.224z^{-4} + \dots$$

- Hence $\{x(n)\} = \{1, 1.6, -0.52, 0.4, -0.2224, \dots\}$ $n \geq 0$
- ↑
 $n=0$

23

1.5 Inverse z-Transform Using MATLAB

- The function **impz** can be used to find the inverse of a rational z-transform $G(z)$
- The function computes the coefficients of the power series expansion of $G(z)$
- The number of coefficients can either be user specified or determined automatically

24

2. z-Transform Properties



- Some useful properties of z-Transform are listed in Table 6.2
- This section is devoted to the computation of z-Transform by means of these properties

Example 1

Consider the **two-sided** sequences

$$v(n) = \alpha^n u(n) - \beta^n u(-n-1)$$

25

2. z-Transform Properties



- Let $x(n) = \alpha^n u(n)$ $y(n) = \beta^n u(-n-1)$ with $X(z)$ and $Y(z)$ denoting, respectively, their z-transforms

- Now
$$X(z) = \frac{1}{1-\alpha z^{-1}} \quad |z| > |\alpha|$$
$$Y(z) = \frac{1}{1-\beta z^{-1}} \quad |z| < |\beta|$$

- Using the **linearity property** we arrive at

26

2. z-Transform Properties



$$V(z) = X(z) + Y(z) = \frac{1}{1-\alpha z^{-1}} + \frac{1}{1-\beta z^{-1}}$$

- The ROC of $V(z)$ is given by the overlap regions of $|z| > |\alpha|$ and $|z| < |\beta|$
- If $|\alpha| < |\beta|$, then there is an overlap and the ROC is an annular region $|\alpha| < |z| < |\beta|$
- If $|\alpha| > |\beta|$, then there is no overlap and $V(z)$ does not exist

27

2. z-Transform Properties



Example 2

$$y(n) = (n+1)\alpha^n u(n)$$

$y(n)$ can be rewritten as $y(n) = nx(n) + x(n)$

where $x(n) = \alpha^n u(n)$

- The z-transform of $x(n)$ is given by

$$X(z) = \frac{1}{1-\alpha z^{-1}} \quad |z| > |\alpha|$$

28

2. z-Transform Properties



- Using the differentiation property, we arrive at the z-transform of $nx(n)$ as

$$-z \frac{dX(z)}{dz} = \frac{\alpha z^{-1}}{(1-\alpha z^{-1})^2} \quad |z| > |\alpha|$$

- Using the linearity property we finally obtain

$$Y(z) = \frac{1}{(1-\alpha z^{-1})^2} \quad |z| > |\alpha|$$

29