

Z-transformations

A mathematical tool commonly used for the analysis of discrete-time control system by the z-transform.

For continuous signals: \rightarrow Laplace transform &

\rightarrow continuous Fourier transform.

For discrete signals: Discrete time Fourier transform for frequency analysis. and

z-transform: For discrete signals.

with the z-transform method, the solutions to linear differential equations become algebraic nature.

Syllabus: z-transform - Theorems - Inverse z-transforms - Formulation of difference equations and solving - Block diagram representation - pulse transfer functions and finding open loop and closed loop response.

z-transform Definition:

The z-transform of time function $x(t)$ where t is nonnegative, or of a sequence of values $x(kT)$, where k takes zero or positive integers and T is the sampling period is defined by the following equation.

$$Z[x(t)] = X(z) = Z[x(kT)] = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

For a sequence of numbers $x(k)$, the Z -transform is defined by,

$$X(z) = Z[x(k)] = \sum_{k=0}^{\infty} x(k) z^{-k} \rightarrow \textcircled{2}$$

The equations $\textcircled{1}$ and $\textcircled{2}$ are called one-sided z-transform.

where $x(t) = 0$ for $t < 0$

$x(k) = 0$ for $k < 0$

$z =$ complex variable $= re^{j\theta}$
where $r = |z|$, and $\theta = \angle z$

Two-sided z-transform:

$$Z[x(t)] = X(z) = Z[x(kT)] = \sum_{k=-\infty}^{\infty} x(kT) z^{-k} \quad (1)$$

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

The equation (1) can be expanded as

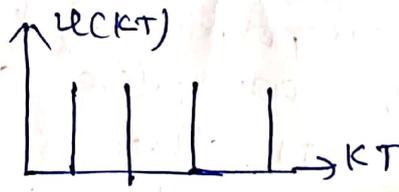
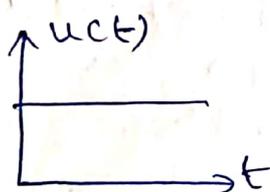
$$X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$X(z) = x(0)z^{-0} + x(T)z^{-1} + x(2T)z^{-2} + \dots + x(kT)z^{-k} + \dots$$

The z^{-k} in this series indicates the position in time at which the amplitude $x(kT)$ occurs.

Z-transform of unit-step function:

note: $Z[x(t)] = X^*(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$



$$Z[u(t)] = Z_T[u(kT)] = Z_T[(1)^k] \text{ (All are same)}$$

$$= \sum_{k=0}^{\infty} (1)^k z^{-k}$$

$$= \sum_{k=0}^{\infty} z^{-k}$$

$$= \sum_{k=0}^{\infty} z^{-k}$$

$$= z^0 + z^{-1} + z^{-2} + z^{-3} + \dots$$

$$= 1 + z^{-1} + z^{-2} + z^{-3} + \dots$$

It is in the form of infinite series

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

using formula $\sum_{k=0}^{\infty} c^k = \frac{1}{1-c}$

$$[1+c+c^2+c^3+\dots = \frac{1}{1-c}]$$

so that

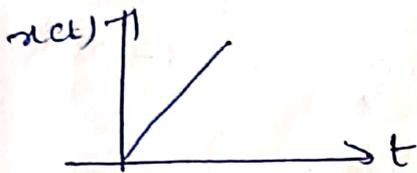
$$x(z) = 1+(z^{-1})^1 + (z^{-1})^2 + (z^{-1})^3 + \dots$$

$$x(z) = \frac{1}{1-z^{-1}} = \frac{\text{First term}}{1 - \text{common Ratio}}$$

so

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

* For Ramp signal:



$$z[x(kT)] = x(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$\left\{ \begin{array}{l} x(kT) = kT \text{ for } kT \geq 0 \\ \text{for } k = 0, 1, 2, 3, \dots \end{array} \right\}$$

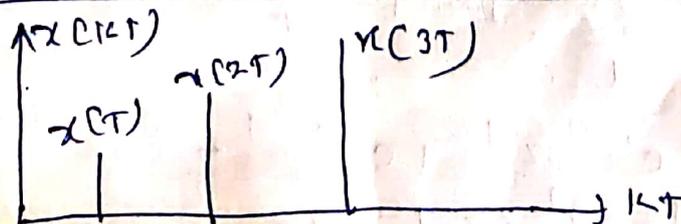
$$z[x(kT)] = x(z) = \sum_{k=0}^{\infty} kT z^{-k} = T \sum_{k=0}^{\infty} k z^{-k}$$

$$= T(z^{-1} + 2z^{-2} + 3z^{-3} + 4z^{-4} + \dots)$$

$$= T \frac{z^{-1}}{(1-z^{-1})^2} = \frac{T/z}{(1-\frac{1}{z})^2} = \frac{T/z}{(\frac{z-1}{z})^2}$$

$$x(z) = \frac{Tz^2/z}{(z-1)^2} = \frac{Tz}{(z-1)^2} = z(t)$$

$$[1+2n^{-2}+3n^{-3}+4n^{-4}+\dots = \frac{n^{-1}}{(1-n^{-1})^2}]$$



* Find z transform of a^k

$$x(k) = \begin{cases} a^k & k = 0, 1, 2, 3, \dots \\ 0 & k < 0 \end{cases}$$

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

$$X(z) = z[a^k] = \sum_{k=0}^{\infty} a^k z^{-k}$$

$$= a^0 z^{-0} + a^1 z^{-1} + a^2 z^{-2} + \dots$$

$$= (az)^0 + (az)^{-1} + (az)^{-2} + (az)^{-3} + \dots$$

$$= 1 + (az^{-1})^1 + (az^{-1})^2 + (az^{-1})^3 + \dots$$

$$= \frac{1}{1 - az^{-1}} = \frac{1}{1 - \frac{a}{z}} = \frac{z}{z - a}$$

$$X(z) = \frac{z}{z - a}$$

* Find z transform of e^{-akt}

$$x(k) = e^{-akt}$$

$$x(kT) = e^{-akt}$$

$$z[x(kT)] = z[x(k)] = X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$X(z) = \sum_{k=0}^{\infty} e^{-akt} z^{-k}$$

$$X(z) = e^{-0} z^{-0} + e^{-aT} z^{-1} + e^{-2aT} z^{-2} + \dots$$

$$X(z) = 1 + (e^{-aT} z^{-1})^1 + (e^{-aT} z^{-1})^2 + \dots$$

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

* Find z-transform of $e^{j\omega t}$

$$z[e^{j\omega t}] = z[e^{j\omega kT}] = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$= \sum_{k=0}^{\infty} e^{j\omega kT} z^{-k}$$

$$= e^0 z^{-0} + e^{j\omega T} z^{-1} + e^{j\omega 2T} z^{-2} + e^{j\omega 3T} z^{-3} + \dots$$

$$= 1 + (e^{j\omega T} z^{-1})^1 + (e^{j\omega T} z^{-1})^2 + (e^{j\omega T} z^{-1})^3 + \dots$$

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

$$= \frac{1}{1 - e^{j\omega T} z^{-1}} = \frac{1}{1 - \frac{e^{j\omega T}}{z}}$$

$$= \frac{z}{z - e^{j\omega T}}$$

$$z[e^{j\omega t}] = \frac{z}{z - e^{j\omega T}}$$

(or)

$$* z \cdot T [e^{at}] = \frac{z}{z - e^{aT}}$$

$$z[e^{j\omega kT}] = \frac{z}{z - e^{j\omega T}}$$

* z-transform of $\sin \omega t$

$$x(t) = \sin \omega t$$

$$x(t) = \sin \omega t = \frac{e^{j\omega t} - e^{-j\omega t}}{2j}$$

$$z[x(t)] = z[\sin \omega t] = z[\sin \omega kT]$$

$$= z\left[\frac{e^{j\omega kT} - e^{-j\omega kT}}{2j}\right]$$

$$z[\sin \omega kT] = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$= \sum_{k=0}^{\infty} \left(\frac{e^{j\omega kT} - e^{-j\omega kT}}{2j} \right) z^{-k}$$

$$= \frac{1}{2j} \left[\sum_{k=0}^{\infty} e^{j\omega kT} z^{-k} - \sum_{k=0}^{\infty} e^{-j\omega kT} z^{-k} \right]$$

$$= \frac{1}{2j} [z[e^{j\omega kT}] - z[e^{-j\omega kT}]]$$

$$= \frac{1}{2j} \left[\frac{z}{z - e^{j\omega T}} - \frac{z}{z - e^{-j\omega T}} \right]$$

$$\therefore z(a^k) = \frac{z}{z - a}$$

$$\begin{aligned}
&= \frac{1}{2j} \left[\frac{z^2 - ze^{-j\omega T} - z^2 + ze^{j\omega T}}{z^2 - ze^{-j\omega T} - ze^{j\omega T} + e^{-j\omega T} e^{j\omega T}} \right] \\
&= \frac{1}{2j} \left[\frac{z(e^{j\omega T} - e^{-j\omega T})}{z^2 - z(e^{-j\omega T} + e^{j\omega T}) + 1} \right] \\
&= \frac{1}{2j} \left[\frac{\frac{z(e^{j\omega T} - e^{-j\omega T})}{2j}}{z^2 - 2z \left(\frac{e^{-j\omega T} + e^{j\omega T}}{2} \right) + 1} \right] \\
&= \frac{1}{2j} \left[\frac{2z \sin \omega T}{z^2 - 2z \cos \omega T + 1} \right] \\
&= \frac{z \sin \omega T}{z^2 - 2z \cos \omega T + 1}
\end{aligned}$$

$$Z[\sin \omega kT] = \frac{z \sin \omega T}{z^2 - 2z \cos \omega T + 1}$$

* obtain z transform of $x(k) = \cos \omega kT$
 $x(k) = \cos \omega kT$
 $x(kT) = \cos \omega kT = \frac{e^{j\omega kT} + e^{-j\omega kT}}{2}$

$$\begin{aligned}
Z[x(k)] &= Z[x(kT)] = Z[\cos \omega kT] \\
&= Z\left[\frac{e^{j\omega kT} + e^{-j\omega kT}}{2} \right] \\
&= \frac{1}{2} Z[e^{j\omega kT} + e^{-j\omega kT}]
\end{aligned}$$

$$\therefore Z[a^k] = \frac{z}{z-a}$$

$$= \frac{1}{2} \left[\frac{z}{z - e^{j\omega T}} + \frac{z}{z - e^{-j\omega T}} \right]$$

$$= \frac{1}{2} \left[\frac{z^2 - ze^{-j\omega T} + z^2 - ze^{j\omega T}}{z^2 - ze^{-j\omega T} - ze^{j\omega T} + e^{j\omega T} e^{-j\omega T}} \right]$$

$$\begin{aligned}
&= \frac{1}{2} \left(\frac{2z^2 - 2z(e^{-j\omega T} + e^{j\omega T})}{z^2 - 2z(e^{-j\omega T} + e^{j\omega T}) + 1} \right) \\
&= \frac{1}{2} \left(\frac{2z^2 - \frac{2z(e^{-j\omega T} + e^{j\omega T})}{2}}{z^2 - \frac{2z(e^{-j\omega T} + e^{j\omega T})}{2} + 1} \right) \\
&= \frac{1}{2} \left(\frac{2z^2 - 2z \cos \omega T}{z^2 - 2z \cos \omega T + 1} \right) \\
&= \frac{1}{2} \left(\frac{2(z^2 - z \cos \omega T)}{z^2 - 2z \cos \omega T + 1} \right) \\
&= \frac{z^2 - z \cos \omega T}{z^2 - 2z \cos \omega T + 1}
\end{aligned}$$

$$\boxed{Z[\cos \omega t] = \frac{z^2 - z \cos \omega T}{z^2 - 2z \cos \omega T + 1}}$$

Properties and Theorems:

Multiplication by a constant:

If $X(z)$ is the Z transform of $x(t)$, then

$$Z[ax(t)] = aZ[x(t)] = aX(z)$$

a is constant

Proof: $x(t) \xrightarrow{ZT} X(z)$

$$Z(ax(t)) = Z(a(x(kT))) = \sum_{k=0}^{\infty} ax(kT)z^{-k}$$

$$Z(ax(t)) = \sum_{k=0}^{\infty} ax(kT)z^{-k}$$

$$= a \sum_{k=0}^{\infty} x(kT)z^{-k}$$

$$= aZ[x(kT)] = aX(z)$$

$$\boxed{Z(ax(t)) = aX(z)}$$

*2) linearity property:

$$x(kT) \xrightarrow{Z} X(z)$$

$$y(kT) \xrightarrow{Z} Y(z)$$

$$a x(kT) + b y(kT) \xrightarrow{Z} a X(z) + b Y(z)$$

proof: $Z(x(kT)) = X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$

$$\begin{aligned} Z(ax(kT) + by(kT)) &= \sum_{k=0}^{\infty} (ax(kT) z^{-k}) + \sum_{k=0}^{\infty} (by(kT) z^{-k}) \\ &= \sum_{k=0}^{\infty} ax(kT) z^{-k} + \sum_{k=0}^{\infty} by(kT) z^{-k} \end{aligned}$$

$$\boxed{= a X(z) + b Y(z)}$$

3) Multiplication by a^k :

$$x(kT) \xrightarrow{Z} X(z)$$

$$a^k x(kT) \xrightarrow{Z} X(a^{-1}z)$$

$$X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$Z(a^k x(kT)) = \sum_{k=0}^{\infty} a^k x(kT) z^{-k}$$

$$= \sum_{k=0}^{\infty} x(kT) (a^{-1}z)^{-k}$$

$$= \sum_{k=0}^{\infty} x(kT) [a^{-1}z]^{-k}$$

$$\boxed{Z[a^k x(kT)] = X(a^{-1}z)}$$

4) shifting theorem:

$$x(kT) \xrightarrow{Z} X(z)$$

$$x(kT - nT) \text{ or } x(kT + nT) \xrightarrow{Z} z^{-n} X(z)$$

$$x(kT + nT) \text{ or } x(kT - nT) \xrightarrow{Z} z^n \left(X(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right)$$

↳ left shift

where n is a zero or positive integer.

proof: $Z[x(kT)] = \sum_{k=0}^{\infty} x(kT) z^{-k}$

$$Z[x(kT-nT)] = \sum_{k=0}^{\infty} x(kT-nT) z^{-k}$$

$$= \sum_{k=0}^{\infty} x(kT-nT) z^{-k} \cdot z^{-n} \cdot z^n$$

$$= z^{-n} \sum_{k=0}^{\infty} x(kT-nT) z^{-(k+n)}$$

Let $m = k-n$

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

$$= x(z) z^{-n} = z^{-n} x(z)$$

so that $\boxed{x(kT-nT) \xrightarrow{Z} z^{-n} x(z)}$

Thus, multiplication of a z-transform by z^{-n} has the effect of delaying the time function $x(kT)$ by time nT . (That is, move the function to the right by time nT .)

proof for $Z[x(kT+nT)] = z^{+n} \left(x(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right)$

$$Z[x(kT+nT)] = \sum_{k=0}^{\infty} x(kT+nT) z^{-k}$$

$$= \sum_{k=0}^{\infty} x(kT+nT) z^{-n} z^n z^{-k}$$

$$= z^n \sum_{k=0}^{\infty} x(kT+nT) z^{-(n+k)}$$

$$= z^n \left(\sum_{k=0}^{\infty} x(kT+nT) z^{-(n+k)} + \sum_{k=0}^{n-1} x(kT) z^{-k} \right)$$

$$= z^n \left(\sum_{k=0}^{\infty} x(kT+nT) z^{-(n+k)} + \sum_{k=0}^{n-1} x(kT) z^{-k} \right)$$

$$= z^n \left(\sum_{k=0}^{\infty} x(kT+nT) z^{-(n+k)} + \sum_{k=0}^{n-1} x(kT) z^{-k} - \sum_{k=0}^{n-1} x(kT) z^{-k} \right)$$

$$= z^n \left[\sum_{k=0}^{\infty} x(kT) z^{-k} - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]$$

$$= z^n \left[X(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]$$

so that

$$\boxed{Z[x(kT+nT)] = z^n \left[X(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]}$$

$$Z[x(k+n)] = z^n \left[X(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]$$

E.g.: $Z[x(k+1)]$

Here $n=1$ hence

$$Z[x(k+1)] = z^{-1} \left[X(z) - \sum_{k=0}^0 x(kT) z^{-k} \right]$$

$$= z^{-1} [X(z) - x(0)]$$

$$= z^{-1} X(z) - z^{-1} x(0)$$

similarly

$$Z[x(k+n)] = z^{-n} X(z) - z^{-n} x(0) - z^{-n+1} x(1) - z^{-n+2} x(2) \dots - z^{-1} x(n-1)$$

where n is a +ve integer.

Multiplication of the z transform $X(z)$ by z has the effect of advancing the signal $x(kT)$ by one step (1 sampling period) and that multiplication of the z transform $X(z)$ by z^{-1} has the effect of delaying the signal $x(kT)$ by one step (1 sampling period).

E.g. problem: Find z -transform $x(t) = 1(t-T)$

$$Z[x(t)] = Z[1(t-T)]$$

$$Z[x(t-nT)] = z^{-n} X(z)$$

$$Z[1(t-T)] = z^{-1} Z[1(t)]$$

$$= z^{-1} Z[x(kT)]$$

$$= z^{-1} \left[\sum_{k=0}^{\infty} z^{-k} x(kT) \right]$$

$$= z^{-1} \frac{1}{1-z^{-1}} = \frac{z^{-1}}{1-z^{-1}}$$

* Find z transform of $z(x(t-4T))$

$$z(x(t-T)) = z^{-n} X(z)$$

$$\begin{aligned} z(x(t-4T)) &= z^{-4} z(x(t)) \\ &= z^{-4} \sum_{k=0}^{\infty} x(kT) z^{-k} \\ &= z^{-4} \times \frac{1}{1-z^{-1}} \end{aligned}$$

$$z(x(t-4T)) = \frac{z^{-4}}{1-z^{-1}}$$

* obtain the z transform of a^{k-1} $a \neq 1$

$$f(a) = \begin{cases} a^{k-1} & k=1, 2, 3, \dots \\ 0 & k \leq 0 \end{cases}$$

$z[a^{k-1}]$ using time shifting property

$$z(x(t-T)) = z^{-n} X(z)$$

$$\begin{aligned} z[a^{k-1}] &= z^{-n} z[a^k] \\ &= z^{-n} \cdot \frac{1}{1-az^{-1}} \end{aligned}$$

$$z(a^{k-1}) = z^{-1} \times \frac{1}{1-az^{-1}} = \frac{z^{-1}}{1-az^{-1}}$$

Complex Translation theorem: If $x(t)$ has the z transform $X(z)$, then the z transform of $e^{-at} x(t)$ can be given by $X(ze^{aT})$. This is known as the complex translation theorem.

$$x(t) \xrightarrow{z} X(z)$$

$$e^{-at} x(t) \xrightarrow{z} X(ze^{aT})$$

prove this: $z[x(t)] = X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$

$$z[e^{-at} x(t)] = \sum_{k=0}^{\infty} e^{-akt} x(kT) z^{-k}$$

$$Z[e^{-at}x(t)] = \sum_{k=0}^{\infty} x(kT) e^{-akT} z^{-k}$$

$$= \sum_{k=0}^{\infty} x(kT) (ze^{aT})^{-k}$$

$$Z[e^{-at}x(t)] = X(ze^{aT})$$

so that replacing z in $X(z)$ by ze^{aT} gives z transform of $e^{-at}x(t)$

Eg) obtain z transform of $e^{-at} \sin \omega t$ and $e^{-at} \cos \omega t$

using complex translation theorem

$$Z[e^{-at} \cos \omega t] = X(ze^{aT})$$

$$Z[e^{-at} x(t)] = X(ze^{aT})$$

* $Z[e^{-at} \sin \omega t]$:

$$Z(\sin \omega t) = \frac{z^{-1} \sin \omega T}{1 - 2z^{-1} \cos \omega T + z^{-2}}$$

now for

$$Z(e^{-at} \sin \omega t) = \frac{(ze^{aT})^{-1} \sin \omega T}{1 - 2(ze^{aT})^{-1} \cos \omega T + (ze^{aT})^{-2}}$$

$$Z(e^{-at} \sin \omega t) = \frac{z^{-1} e^{-aT} \sin \omega T}{1 - 2z^{-1} e^{-aT} \cos \omega T + e^{-2aT} z^{-2}}$$

For $Z(e^{-at} \cos \omega t)$

$$Z(\cos \omega t) = \frac{1 - z^{-1} \cos \omega T}{1 - 2z^{-1} \cos \omega T + z^{-2}}$$

$$Z(e^{-at} \cos \omega t) = \frac{1 - (ze^{aT})^{-1} \cos \omega T}{1 - 2(ze^{aT})^{-1} \cos \omega T + (ze^{aT})^{-2}}$$

$$= \frac{1 - z^{-1} e^{-aT} \cos \omega T}{1 - 2z^{-1} e^{-aT} \cos \omega T + z^{-2} e^{-2aT}}$$

* obtain the z transform of $t e^{-at}$ using complex translation theorem

$$Z[e^{-at} x(t)] = X(z e^{aT})$$

$$Z(t) = \frac{Tz}{(z-1)^2}$$

$$Z(t e^{-at}) = \frac{T(z e^{aT})}{(z e^{aT} - 1)^2}$$

Complex differentiation theorem:

$$x(kT) \xrightarrow{Z} X(z)$$

proof: $Z[k x(k)] \xrightarrow{Z} -z \frac{d}{dz} X(z)$

$$\frac{d}{dz} X(z) = \sum_{k=0}^{\infty} x(k) \frac{d}{dz} (z^{-k})$$

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

$$= \sum_{k=0}^{\infty} x(k) (-k) z^{-k-1}$$

$$\frac{d}{dz} X(z) = \sum_{k=0}^{\infty} x(k) (-k) z^{-k-1} \cdot z^{-1}$$

$$\frac{d}{dz} X(z) = -\frac{1}{z} \sum_{k=0}^{\infty} k x(k) z^{-k}$$

$$-z \frac{d}{dz} X(z) = \sum_{k=0}^{\infty} k x(k) z^{-k}$$

$$-z \frac{d}{dz} X(z) = Z[k x(k)]$$

$$\text{so that } Z[k x(k)] = -z \frac{d}{dz} X(z)$$

$$\text{similarly } Z[k^m x(k)] = (-z)^m \frac{d^m}{dz^m} X(z)$$

problem: Find z.T of $t^2 e^{-at}$ using complex translation theorem.

$$Z[e^{-at} x(t)] = X(z e^{-aT})$$

Now $Z(t^2 e^{-at}) = Z(t t e^{-at})$

$Z(t e^{-at}) \Rightarrow$ by complex translation theorem.

$$Z(t e^{-at})$$

$$Z(t) = \frac{Tz}{(z-1)^2}$$

$$Z(t e^{-at}) = \frac{T(z e^{aT})}{(z e^{aT} - 1)^2}$$

Now

$\Rightarrow Z(t t e^{-at})$
using complex differentiation theorem.

$$Z(k x(k)) = -z \frac{d}{dz} X(z)$$

$$Z(t t e^{-at}) = -z \frac{d}{dz} \left(\frac{T z e^{aT}}{(z e^{aT} - 1)^2} \right)$$

$$= -z T \frac{d}{dz} \left(\frac{z e^{aT}}{(z e^{aT} - 1)^2} \right)$$

$$Z(t t e^{-at}) = \frac{T^2 e^{-aT} (1 + e^{-aT} z^{-1}) z^{-1}}{(1 - e^{-aT} z^{-1})^3}$$

The above problem can also be solved by:

$$Z(e^{-at}) = Z(e^{-a k T}) = \frac{z}{z - e^{-aT}}$$

Now

$$Z(t^2 e^{-at}) = Z((kT)^2 e^{-a k T}) =$$

$$= z (k^2 T^2 e^{-a k T})$$

$$= T^2 z (k^2 e^{-a k T})$$

$$= T^2 (-z)^2 \frac{d^2}{(dz)^2} \left(\frac{z}{z - e^{-aT}} \right)$$

$$= (T^2) (-z)^2 \left(\frac{d}{dz} \right)^2 \left(\frac{z}{z - e^{-aT}} \right)$$

$$Z(t^2 e^{-at}) = \frac{T^2 e^{-aT} (1 + e^{-aT} z^{-1}) z^{-1}}{(1 - e^{-aT} z^{-1})^3}$$

Initial Value Theorem:

If $x(t)$ has the z-transform $X(z)$ and if $\lim_{z \rightarrow \alpha} X(z)$ exists, then the initial value $x(0)$ of $x(t)$ or $x(kT)$ is given by:

$$x(0) = \lim_{z \rightarrow \alpha} X(z)$$

proof: $X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$

$$X(z) = x(0) z^{-0} + x(T) z^{-1} + x(2T) z^{-2} + x(3T) z^{-3} + \dots$$

$$X(z) = x(0) + \frac{x(T)}{z} + \frac{x(2T)}{z^2} + \frac{x(3T)}{z^3} + \dots$$

Apply limits

$$\lim_{z \rightarrow \alpha} X(z) = \lim_{z \rightarrow \alpha} \left[x(0) + \frac{x(T)}{z} + \frac{x(2T)}{z^2} + \dots \right]$$

$$\lim_{z \rightarrow \alpha} X(z) = x(0) + \frac{x(T)}{\alpha} + \frac{x(2T)}{\alpha^2} + \dots$$

$$\lim_{z \rightarrow \alpha} X(z) = x(0) + 0 + 0 + 0 + \dots$$

so that $\lim_{z \rightarrow \alpha} X(z) = x(0)$

* Determine the initial value $x(0)$ if the z-transform of $x(t)$ given by.

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

$$x(0) = \lim_{z \rightarrow \alpha} \frac{(1-e^{-T})z^{-1}}{(1-z^{-1})(1-e^{-T}z^{-1})}$$

$$= \frac{(1-e^{-T})(\frac{1}{\alpha})}{(1-\frac{1}{\alpha})(1-e^{-T}/\alpha)} = 0$$

Final value theorem:

If $x(kT)$ has the z transform $X(z)$, then the final value of $x(kT)$, that is, the value of $x(kT)$ as k approaches infinity, can be given by:

$$x(kT) \xrightarrow{z \rightarrow 1} X(z)$$

$$\lim_{k \rightarrow \infty} x(kT) = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$x(\infty) = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

Proof:

We know that

$$Z[x(kT)] = X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k} \quad \rightarrow (1)$$

$$Z[x(kT-1)] = z^{-1} X(z) = \sum_{k=0}^{\infty} x(kT-1) z^{-k} \quad \rightarrow (2)$$

(1) - (2):

$$\sum_{k=0}^{\infty} x(kT) z^{-k} - \sum_{k=0}^{\infty} x(kT-1) z^{-k} = X(z) - z^{-1} X(z)$$

$$\sum_{k=0}^{\infty} [x(kT) z^{-k} - x(kT-1) z^{-k}] = X(z) [1 - z^{-1}]$$

Apply limits $\lim_{z \rightarrow 1}$

$$\lim_{z \rightarrow 1} \left[\sum_{k=0}^{\infty} x(kT) z^{-k} - x(kT-1) z^{-k} \right] = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$\sum_{k=0}^{\infty} [x(kT) 1^{-k} - x(kT-1) 1^{-k}] = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$\sum_{k=0}^{\infty} [x(kT) 1^{-k} - x(kT-1) 1^{-k}] = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$[x(0) - x(-1) + x(1) - x(0) + x(2) - x(1) + \dots] = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$[x(0) - x(-1) + x(1) - x(0) + x(2) - x(1) + \dots] = \lim_{z \rightarrow 1} [(1-z^{-1})X(z)]$$

$$x(\alpha) = \lim_{k \rightarrow \alpha} \sum_{k=0}^{\infty} x(k) z^{-k}$$

$$x(\alpha) = \lim_{k \rightarrow \alpha} \sum_{k=0}^{\infty} x(k)$$

so that $\lim_{k \rightarrow \alpha} \sum_{k=0}^{\infty} [x(k)] = \lim_{z \rightarrow 1} \sum_{k=0}^{\infty} [(1-z^{-1})x(k)]$

$$\lim_{k \rightarrow \alpha} \sum_{k=0}^{\infty} [x(k)] = \lim_{z \rightarrow 1} \sum_{k=0}^{\infty} [(1-z^{-1})x(k)]$$

Determinal Final value of x

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

using Final value theorem.

$$x(\alpha) = \lim_{k \rightarrow \alpha} \sum_{k=0}^{\infty} x(k) = \lim_{z \rightarrow 1} \sum_{k=0}^{\infty} [(1-z^{-1})x(k)]$$

$$x(\alpha) = \lim_{z \rightarrow 1} \sum_{k=0}^{\infty} [(1-z^{-1}) \left(\frac{1}{1-z^{-1}} - \frac{1}{1-e^{-aT}z^{-1}} \right)]$$

$$x(\alpha) = \left[\lim_{z \rightarrow 1} (1-z^{-1}) \right] \left[\lim_{z \rightarrow 1} \left(\frac{1}{1-z^{-1}} - \frac{1}{1-e^{-aT}z^{-1}} \right) \right]$$

$$x(\alpha) = \left(\lim_{z \rightarrow 1} (1-z^{-1}) \right) \left[\frac{(1-e^{-aT})z^{-1} - (1-z^{-1})}{(1-z^{-1})(1-e^{-aT}z^{-1})} \right]$$

$$x(\alpha) = \lim_{z \rightarrow 1} \left[\frac{(1-e^{-aT})z^{-1} - (1-z^{-1})}{(1-e^{-aT}z^{-1})} \right]$$

$$x(\alpha) = \frac{(1-e^{-aT})(1) - (0)}{(1-e^{-aT})}$$

$$x(\alpha) = 1$$

Inverse z-transform: When $X(z)$, the z transform of $x(kT)$ or $x(k)$, is given the operation that determining the corresponding $x(kT)$ or $x(k)$ is called the inverse z-transform.

The notation for inverse z-transform is

$$z^{-1} \quad \text{i.e. } z^{-1}[X(z)] = x(kT) \text{ or } x(k)$$

Methods:

- 1) Direct division Method.
- 2) Computation Method.
- 3) partial-fraction expansion Method.
- 4) Inverse Integral Method.

poles and zeros in z-plane:

$X(z)$ may be written as:

$$X(z) = \frac{b_0 z^m + b_1 z^{m-1} + \dots + b_m}{z^n + a_1 z^{n-1} + \dots + a_n}$$

(or) $m \leq n$

$$X(z) = \frac{b_0 (z - z_1) (z - z_2) \dots (z - z_m)}{(z - p_1) (z - p_2) \dots (z - p_n)}$$

where $z_1, z_2, z_3, \dots, z_m$ are the zeros

$p_1, p_2, p_3, \dots, p_n$ are the poles.

In control engineering and signal processing $X(z)$ is frequently expressed as a ratio of polynomials in z^{-1} as follows.

$$X(z) = \frac{b_0 z^{-(n-m)} + b_1 z^{-(n-m+1)} + \dots + b_m z^{-m}}{1 + a_1 z^{-1} + a_2 z^{-2} + \dots + a_n z^{-n}}$$

where z^{-1} is the unit delay operator.

* Find poles and zeros:

$$X(z) = \frac{z^2 + 0.5z}{z^2 + 3z + 2}$$

sol: $X(z) = \frac{z(0.5 + z)}{(z+1)(z+2)} \rightarrow$ Ratio of polynomials in z .

now: zeros: $z(0.5 + z) = 0$
 $z_1 = 0$ and $z_2 = -0.5$

poles: $(z+1)(z+2) = 0$

$z = -1$ $z+1 = 0$

$z = -1$ pole

$z+2 = 0$

$z = -2$ pole

Direct Division Method: In this method we obtain the inverse z-transform by expanding $X(z)$ into an infinite power series in z^{-1} .

$$X(z) = \sum_{k=0}^{\infty} x(kT) z^{-k}$$

$$= x(0) + x(T)z^{-1} + x(2T)z^{-2} + x(3T)z^{-3} + \dots + x(kT)z^{-k}$$

The $x(kT)$ is the coefficient of the z^{-k} term. Hence the values of $x(kT)$ or $x(k)$ for $k = 0, 1, 2, 3, \dots$ can be determined by inspection.

* Find inverse z-transform of $x(k)$ for $k = 0, 1, 2, 3, 4$ when $X(z)$ is given by.

$$X(z) = \frac{10z + 5}{(z-1)(z-0.2)}$$

Sol: Rewrite $X(z)$ as Ratio of polynomials in z^{-1}

$$X(z) = \frac{10z + 5}{z^2 - 0.2z - 2 + 0.2}$$

$$= \frac{10z + 5}{z^2 - 1.2z + 0.2}$$

$$= \frac{10z + 5}{z^2} \cdot \frac{1}{z^2 - 1.2z + 0.2}$$

$$= \frac{10z^{-1} + 5z^{-2}}{1 - 1.2z^{-1} + 0.2z^{-2}}$$

$$\begin{array}{r} 1 - 1.2z^{-1} + 0.2z^{-2} \overline{) 10z^{-1} + 5z^{-2}} \\ \underline{10z^{-1} - 1.2z^{-2} + 0.2z^{-3}} \phantom{+ 18.68z^{-4}} \\ 17z^{-2} - 2z^{-3} \\ \underline{17z^{-2} - 20.4z^{-3} + 3.4z^{-4}} \\ 18.4z^{-3} - 3.4z^{-4} \\ \underline{18.4z^{-3} - 22.08z^{-4} + 3.68z^{-5}} \\ 18.68z^{-4} - 3.68z^{-5} \\ \underline{18.68z^{-4} - 22.416z^{-5} + 3.736z^{-6}} \end{array}$$

Thus $X(z) = 10z^{-1} + 17z^{-2} + 18.4z^{-3} + 18.68z^{-4} + \dots$
 $= x(0)z^{-1} + x(T)z^{-2} + x(2T)z^{-3} + \dots$

$$x(0) = 0$$

$$x(1) = 1$$

$$x(2) = 17$$

$$x(3) = 18.4$$

$$x(4) = 18.68$$

$$x(k) = \{0, 1, 17, 18.4, 18.68, \dots\}$$

from the above example it is clear that ~~the~~ if only the first several terms of the sequence are desired.

*2) Find inverse z-transform of

$$X(z) = \frac{2 + 3z^{-1}}{(1+z^{-1})(1+0.25z^{-1}-\frac{z^{-2}}{8})}$$

$$X(z) = \frac{2+z^{-1}}{(1+z^{-1})(1+0.25z^{-1}-0.125z^{-2})}$$

$$X(z) = \frac{2+z^{-1}}{1+z^{-1}+0.25z^{-1}+0.25z^{-2}-0.125z^{-2}-0.125z^{-3}}$$

$$= \frac{2+z^{-1}}{1+1.25z^{-1}+0.125z^{-2}-0.125z^{-3}}$$

$$= \frac{2+z^{-1}}{(1+0.5z^{-1})(1+0.75z^{-1}+0.25z^{-2})}$$

$$= \frac{2+z^{-1}}{(1+0.5z^{-1})(1+0.25z^{-1})(1+0.5z^{-1})}$$

$$+0.5z^{-1}-0.25z^{-2}+0.25z^{-3}$$

$$\frac{0.5z^{-1}+0.025z^{-2}+0.0625z^{-3}-0.0625z^{-4}}{-0.875z^{-2}+0.1875z^{-3}+0.0625z^{-4}}$$

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

$$X(z) = 2 + 0.5z^{-1} - 0.875z^{-2} + \dots$$

$$x(0) = 2$$

$$x(1) = 0.5$$

$$x(2) = -0.875$$

Note: useful formulas:

$$\frac{Az}{z-1} \leftrightarrow A(n)1^k$$

$$\frac{Bz}{(z-1)^2} \leftrightarrow \frac{Bt}{T}$$

$$\frac{cz}{z-a} \leftrightarrow c \cdot a^k$$

$$\frac{Dz}{z^2 - cz + d} \leftrightarrow D e^{-at} \sin \omega_1 t$$

Find inverse z-transform of $X(z) = \frac{(1-e^{-aT})z}{(z-1)(z-e^{-aT})}$

$$\frac{x(z)}{z} = \frac{1-e^{-aT}}{(z-1)(z-e^{-aT})}$$

$$z^{-1}[X(z)] = x(kT) = \mathcal{Z}^{-1} \left[\frac{1-e^{-aT}}{(z-1)(z-e^{-aT})} \right]$$

using partial fractions.

$$\frac{x(z)}{z} = \frac{A}{z-1} + \frac{B}{z-e^{-aT}}$$

$$\frac{1-e^{-aT}}{(z-1)(z-e^{-aT})} = \frac{A}{z-1} + \frac{B}{z-e^{-aT}} \quad \text{--- (1)}$$

$$A = \frac{1-e^{-aT}}{z-e^{-aT}} \Bigg|_{z=1} = \frac{1-e^{-aT}}{1-e^{-aT}} = 1$$

$$\boxed{A=1}$$

$$B = \frac{1-e^{-aT}}{(z-1)} \Bigg|_{z=e^{-aT}} = \frac{1-e^{-aT}}{e^{-aT}-1} = -1$$

$$B = \frac{1-e^{-aT}}{e^{-aT}-1} = \frac{1-e^{-aT}}{-(1-e^{-aT})} = -1$$

From (1):

$$\frac{x(z)}{z} = \frac{1}{z-1} + \frac{-1}{z-e^{-aT}}$$

$$X(z) = \frac{z}{z-1} + \frac{-z}{z-e^{-aT}}$$

$$\mathcal{Z}^{-1}[X(z)] = x(kT) = \mathcal{Z}^{-1} \left[\frac{z}{z-1} \right] + -\mathcal{Z}^{-1} \left[\frac{z}{z-e^{-aT}} \right]$$

$$x(kT) = 1 - e^{-a k T}$$

$$k = 0, 1, 2, 3, \dots$$

$$\therefore Z[1] = \frac{z}{z-1}$$

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

$$\left[\begin{aligned} Z[a^k] &= \frac{z}{z-a} \\ Z[e^{-a k T}] &= \frac{z}{z-e^{-a T}} \end{aligned} \right]$$

$$z[e^{-a k T}] = \frac{z}{z-e^{-a T}}$$

*

$$F(z) = \frac{z-4}{(z-1)(z-2)^2}$$

$$\frac{z-4}{(z-1)(z-2)^2} = \frac{A}{z-1} + \frac{B}{(z-2)^2} + \frac{C}{z-2} \rightarrow \text{①}$$

$$A = \frac{z-4}{(z-2)^2} \Big|_{z=1} = \frac{1-4}{(1-2)^2} = \frac{-3}{(-1)^2}$$

$$\boxed{A = -3}$$

$$B = \frac{z-4}{z-1} \Big|_{z=2} = \frac{2-4}{2-1} = \frac{-2}{1}$$

$$\boxed{B = -2}$$

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

$$C = \frac{z-1-2+4}{(z-1)^2} \Big|_{z=2}$$

$$\boxed{C = \frac{2-1-2+4}{(2-1)^2} = \frac{3}{1} = 3}$$

From ①:

$$\frac{z-4}{(z-1)(z-2)^2} = \frac{-3}{z-1} + \frac{-2}{(z-2)^2} + \frac{3}{z-2}$$

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

$$x(kT) = -3 Z^{-1} \left[\frac{z \cdot z^{-1}}{z-1} \right] + Z^{-1} \left[\frac{-2 z z^{-1}}{(z-2)^2} \right] + Z^{-1} \left[\frac{3 z \cdot z^{-1}}{z-2} \right]$$

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

$$x(kT) = -3u(k-1) - [z^{-1} (2^k)] + 3(2^k)z^{-1}$$

$$x(kT) = -3u(k-1) - (k-1)2^{k-1} + 3(2^{k-1})$$

$$\therefore z(z^{-1}X(z)) = z(x(kT-nT))$$

$$\therefore z \left(\frac{az}{(z-a)^2} \right) = z(ka^k)$$

HW: $X(z) = \frac{z}{(z-1)(z-2)}$

$$x(kT) = 2^k - (1)^k$$

* 3) $X(z) = \frac{10}{(z-1)(z-2)}$

$$x(kT) = z^{-1} (x(z)) = z^{-1} \left[\frac{10}{(z-1)(z-2)} \right]$$

$$\frac{10}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$A = \frac{10}{z-2} \Big|_{z=1} = \frac{10}{1-2} = -10$$

$$B = \frac{10}{z-1} \Big|_{z=2} = \frac{10}{2-1} = 10$$

$$x(kT) = z^{-1} \left[\frac{-10}{z-1} \right] + z^{-1} \left[\frac{10}{z-2} \right]$$

$$= z^{-1} \left[\frac{-10zz^{-1}}{z-1} \right] + z^{-1} \left[\frac{10zz^{-1}}{z-2} \right]$$

$$= z^{-1} \left[\begin{array}{l} x(kT) \leftrightarrow X(z) \\ x(kT-nT) \leftrightarrow z^{-n}X(z) \end{array} \right]$$

$$x(kT) = -10u(kT-1) + 2^{k-1} \quad \text{Answer.}$$

problem: $X(z) = \frac{z^2}{z^2 - z + 0.5}$

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

$$\frac{z}{z^2 - z + 0.5} = \frac{z}{(z-0.5-j0.5)(z-0.5+j0.5)}$$

$$= \frac{A}{z-0.5-j0.5} + \frac{A^*}{z-0.5+j0.5}$$

$$A = \frac{z}{z-0.5+j0.5} \Bigg|_{z=0.5+j0.5}$$

$$A = \frac{0.5+j0.5}{0.5+j0.5-0.5+j0.5}$$

$$A = 0.5-j0.5$$

$$A^* = (0.5-j0.5)^* = 0.5+j0.5$$

$$\frac{X(z)}{z} = \frac{0.5-j0.5}{z-0.5-j0.5} + \frac{0.5+j0.5}{z-0.5+j0.5}$$

$$X(z) = \frac{(0.5-j0.5)z}{z-j0.5-0.5} + \frac{z(0.5+j0.5)}{z-0.5+j0.5}$$

$$\therefore X(z) = z^{-1} \left[\frac{z}{z-a} \right] = \sum_{k=0}^{\infty} [a^k] z^k$$

$$z^{-1}[X(z)] = z^{-1} \left[\frac{(0.5-j0.5)z}{z-(0.5+j0.5)} \right] + \frac{(0.5+j0.5)z}{z-(0.5-j0.5)}$$

$$x[kT] = (0.5-j0.5)(0.5+j0.5)^k + (0.5+j0.5)(0.5-j0.5)^k$$

Inversion Integral Method:

The inversion integral for the z transform $x(z)$ is given by.

$$z^{-1}[X(z)] = x[kT] = x(k) = \frac{1}{2\pi j} \oint_C X(z) z^{k-1} dz$$

where C = circle with center at origin of the z-plane such that all poles of $X(z) z^{k-1}$ are inside it.

equation for giving the inverse z-transform in terms of residues:

$$x[kT] = x(k) = k_1 + k_2 + \dots + k_m$$

$$= \sum_{i=1}^{k_m} [\text{Residue of } X(z) z^{k-1} \text{ at pole } z=z_i]$$

Where k_1, k_2, \dots, k_m denote the residues of $X(z) z^{k-1}$ at poles at z_1, z_2, \dots, z_m .

If $x(z)z^{-k}$ contains a simple pole $z=z_i$ then the corresponding residue k is given by.

$$k = \lim_{z \rightarrow z_i} [(z-z_i) x(z) z^{k-1}]$$

If $x(z)z^{-k-1}$ contains a multiple pole z_j of order q , then the residue k is given by.

$$k = \frac{1}{(q-1)!} \lim_{z \rightarrow z_j} \frac{d^{q-1}}{dz^{q-1}} [(z-z_j)^q x(z) z^{k-1}]$$

problem: obtain $x(kT)$ by using inversion integral method when $x(z)$ is given by.

$$x(z) = \frac{z(1-e^{-aT})}{(z-1)(z-e^{-aT})} \rightarrow \textcircled{1}$$

$$x(kT) = \frac{1}{2\pi j} \int_C x(z) z^{k-1} dz$$

equation $\textcircled{1}$ can be written as:

$$z^{k-1} x(z) = \frac{z(1-e^{-aT}) z^{k-1}}{(z-1)(z-e^{-aT})}$$

$$x(z) z^{k-1} = \frac{(1-e^{-aT}) z^k}{(z-1)(z-e^{-aT})}$$

poles are: $(z-1)(z-e^{-aT}) = 0$

$$z=1 \text{ and } z=e^{-aT}$$

two are simple poles, hence it consists two residues k_1 and k_2 .

$$k_1 = \lim_{z \rightarrow z_i} [(z-z_i) x(z) z^{k-1}]$$

$$k_1 = \lim_{z \rightarrow 1} [(z-1) \frac{(1-e^{-aT}) z^k}{(z-1)(z-e^{-aT})}]$$

$$k_1 = \lim_{z \rightarrow 1} \left[\frac{(1-e^{-aT}) z^k}{(z-e^{-aT})} \right] = \frac{(1-e^{-aT}) 1^k}{(1-e^{-aT})}$$

$$k_1 = k = 1$$

$$k_2 = \lim_{z \rightarrow e^{-aT}} [(z-e^{-aT}) \frac{(1-e^{-aT}) z^k}{(z-1)(z-e^{-aT})}]$$

$$k_2 = \frac{(1-e^{-aT}) e^{-aTk}}{(e^{-aT}-1)} = -e^{-aTk}$$

Hence $x(kT) = k_1 + k_2 = 1 - e^{-aTk}$, $k = 0, 1, 2, \dots$

* obtain inverse z transform of

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

$$X(z) z^{k-1} = \frac{z^2 z^{k-1}}{(z-1)^2 (z - e^{-aT})}$$

$$X(z) z^{k-1} = \frac{z^{k+1}}{(z-1)^2 (z - e^{-aT})}$$

poles are: $(z - e^{-aT})(z-1)^2 = 0$

$z_1 = e^{-aT}$ and $z_2 = 1$
 ↓ simple pole ↓ Multiple pole

$$k_1 = \lim_{z \rightarrow z_1} [(z - z_1) X(z) z^{k-1}]$$

$$k_1 = \lim_{z \rightarrow e^{-aT}} \left[(z - e^{-aT}) \frac{z^{k+1}}{(z-1)^2 (z - e^{-aT})} \right]$$

$$k_1 = \frac{e^{-aT} (k+1)}{(e^{-aT} - 1)^2}$$

$$k_2 = \lim_{z \rightarrow z_j} \left[k_2 = \frac{1}{(q-1)!} \lim_{z \rightarrow z_j} \frac{d^{q-1}}{dz^{q-1}} [(z - z_j)^q X(z) z^{k-1}] \right]$$

$$k_2 = \frac{1}{(2-1)!} \lim_{z \rightarrow 1} \frac{d}{dz} \left[\frac{(z-1)^2 z^{k+1}}{(z-1)^2 (z - e^{-aT})} \right]$$

$$k_2 = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} \left[\frac{z^{k+1}}{(z - e^{-aT})} \right]$$

$$k_2 = \lim_{z \rightarrow 1} \left[\frac{(z - e^{-aT})(k+1) z^{k+1-1} - (z^{k+1})}{(z - e^{-aT})^2} \right]$$

$$k_2 = \lim_{z \rightarrow 1} \left[\frac{(z - e^{-aT})(k+1) z^k - (z^{k+1})}{(z - e^{-aT})^2} \right]$$

$$k_2 = \frac{(1 - e^{-aT})(k+1)(1)^k - 1^{k+1}}{(1 - e^{-aT})^2}$$

$$k_2 = \frac{(k+1)(1 - e^{-aT}) - 1}{(1 - e^{-aT})^2}$$

Hence $x(kT) = k_1 + k_2$

$$x(kT) = \frac{e^{-\alpha T}(k+1)}{(e^{-\alpha T} - 1)^2} + \frac{(k+1)(1 - e^{-\alpha T})}{(1 - e^{-\alpha T})^2}$$

Differential equation solving:

Discrete Function	z-Transform
$x(k+4)$	$z^4 x(z) - z^4 x(0) - z^3 x(1) - z^2 x(2) - z x(3)$
$x(k+3)$	$z^3 x(z) - z^3 x(0) - z^2 x(1) - z x(2)$
$x(k+2)$	$z^2 x(z) - z^2 x(0) - z x(1)$ $\therefore x(k+nT) = z^n \left[x(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]$
$x(k+1)$	$z x(z) - z x(0)$
$x(k)$	$x(z)$
$x(k-1)$	$z^{-1} x(z)$
$x(k-2)$	$z^{-2} x(z)$
$x(k-3)$	$z^{-3} x(z)$
$x(k-4)$	$z^{-4} x(z)$

$$\therefore x(kT+nT) = z^n \left[x(z) - \sum_{k=0}^{n-1} x(kT) z^{-k} \right]$$

$$\begin{aligned} x(k+4) &= z^4 \left[x(z) - \sum_{k=0}^3 x(kT) z^{-k} \right] \\ &= z^4 \left[x(z) - \left(x(0) - x(1) z^{-1} - x(2) z^{-2} - x(3) z^{-3} \right) \right] \\ &= z^4 x(z) - z^4 x(0) - z^3 x(1) - z^2 x(2) - z x(3) \end{aligned}$$

Problem: solve the following differential equation by use of the z-transform method.

$$x(k+2) + 3x(k+1) + 2x(k) = 0, \quad x(0) = 0, \quad x(1) = 1$$

First from left shift theorem.

$$z[x(k+1)] = z^2 [x(z) - \sum_{k=0}^{n-1} x(k)z^{-k}]$$

$$z[x(k+2)] = z^2 [x(z) - \sum_{k=0}^{n-2} x(k)z^{-k}]$$

$$z[x(k+2)] = z^2 [x(z) - x(0)z^{-0} - x(1)z^{-1}]$$

$$z[x(k+2)] = z^2 x(z) - z^2 x(0) - z^1 x(1)$$

$$z[x(k+1)] = z x(z) - z x(0)$$

so that:

Apply z-transform

$$z[x(k+2) + 3x(k+1) + 2x(k)] = 0$$

$$z^2 x(z) - z^2 x(0) - z x(1) + 3z x(z) - 3z x(0) + 2x(z) = 0$$

$$z^2 x(z) - z^2(0) - z(1) + 3z x(z) - 3z(0) + 2x(z) = 0$$

$$x(z) [z^2 + 3z + 2] = z$$

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

Now apply inverse z-transform.

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

using partial fractions.

$$\frac{x(z)}{z} = \frac{1}{z^2 + 3z + 2} = \frac{1}{(z+1)(z+2)} = \frac{A}{z+1} + \frac{B}{z+2}$$

$$A = \frac{1}{z+2} \Big|_{z=-1} = \frac{1}{-1+2} = 1$$

$$B = \frac{1}{z+1} \Big|_{z=-2} = \frac{1}{-2+1} = -1$$

From (1)

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

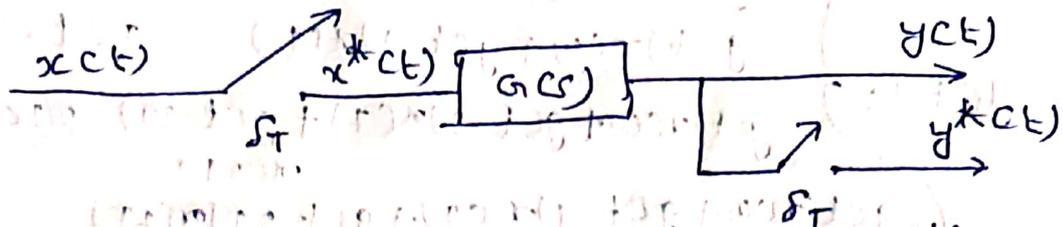
$$x(z) = \frac{z}{z+1} - \frac{z}{z+2}$$

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

$$x(k) = (1)^k - (-2)^k, \quad k = 0, 1, 2, \dots$$

pulse transfer function:

convolution summation:



consider the response of a continuous-time system driven by an impulse-sampled signal. Assume that $x(t) = 0$ for $t < 0$ when the impulse-sampled signal $x^*(t)$ is applied to the continuous-time system it produces continuous-time signal $y(t)$.

If at the output there is another sampler which is synchronized in phase with the input sampler and operates at the same sampling period

Assume $y(t) = 0$ for $t < 0$

The z-transform of $y(t)$ is

$$Z[y(t)] = Y(z) = \sum_{k=0}^{\infty} y(kT) z^{-k} \quad \rightarrow (1)$$

For the continuous-time system the output $y(t)$ of a system is related to the input $x(t)$ is generally expressed by using convolution integral.

$$\text{The output } y(t) = \int_0^t g(t-\tau) x(\tau) d\tau$$

$$y(t) = \int_0^t x(t-\tau) g(\tau) d\tau \quad \rightarrow (2)$$

where $g(\tau)$ = weighting function or impulse function of the system.

similarly, the convolution summation for discrete-time system is given as, and which is similar to convolution integral

$$x^*(t) = \sum_{k=0}^{\infty} x(kT) \delta(t-kT) = \sum_{k=0}^{\infty} x(kT) \delta(t-kT) \quad \rightarrow (3)$$

The response $y(t)$ of the system to the input $x^*(t)$ is the sum of the individual

impulse response

$$y(t) = \begin{cases} g(t)x(0) & 0 \leq t < T \\ g(t)x(0) + g(t-T)x(T) & T \leq t < 2T \\ g(t)x(0) + g(t-T)x(T) + g(t-2T)x(2T) & 2T \leq t < 3T \\ \dots & \dots \\ g(t)x(0) + g(t-T)x(T) + g(t-2T)x(2T) + \dots + g(t-kT)x(kT) & kT \leq t < (k+1)T \end{cases}$$

$g(t) = 0$ for $t < 0$ (4)

$g(t-kT) = 0$ for $t < kT$

so that

$$y(t) = g(t)x(0) + g(t-T)x(T) + g(t-2T)x(2T) + \dots + g(t-kT)x(kT)$$

$$y(t) = \sum_{h=0}^k g(t-hT)x(hT) \quad 0 \leq t < (k+1)T \quad (5)$$

The values of the output $y(t)$ at the sample instants $t = kT$ ($k = 0, 1, 2, 3, \dots$) are given by:

$$y(kT) = \sum_{h=0}^k g(kT-hT)x(hT) \quad (6)$$

$$= \sum_{h=0}^k x(kT-hT)g(hT) \quad (7)$$

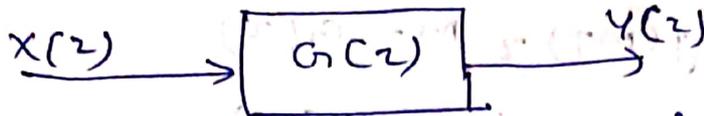
where $g(kT)$ is the system's weighing sequence. The inverse z-transform of $G(z)$ is called the weighing sequence.

The equations (6) and (7) are called as convolution summation.

The simplified notation is

$$y(kT) = x(kT) * g(kT)$$

pulse Transfer Function:



The z-transform of the output at the sampling instants to that of sampled input is called a pulse transfer function.

$X(z)$ = Input function

$Y(z)$ = Output function.

$G(z)$ = pulse transfer function.

by using the equation of convolution summation.

$$y(kT) = \sum_{h=0}^{\infty} g(kT-hT)x(hT), \quad k = 0, 1, 2, 3, \dots$$

where $g(kT-hT) = 0$ for $h > k$.

The z-transform of $y(kT)$ becomes.

$$\begin{aligned} Y(z) &= \sum_{k=0}^{\infty} y(kT)z^{-k} \\ &= \sum_{k=0}^{\infty} \sum_{h=0}^{\infty} g(kT-hT)x(hT)z^{-k} \\ &= \sum_{k=0}^{\infty} \sum_{h=0}^k g(kT-hT)x(hT)z^{-k} \\ &= \sum_{k=0}^{\infty} \sum_{h=0}^k g[T(k-h)]x(hT)z^{-k} \end{aligned}$$

Let $m = k-h$, $k = m+h$, ~~$k=0$ means $m=$~~

$$\begin{aligned} Y(z) &= \sum_{m=0}^{\infty} \sum_{h=0}^{\infty} g(mT)x(hT)z^{-m-h} \\ &= \sum_{m=0}^{\infty} \sum_{h=0}^{\infty} g(mT)x(hT)z^{-m}z^{-h} \\ &= \sum_{m=0}^{\infty} g(mT)z^{-m} \sum_{h=0}^{\infty} x(hT)z^{-h} \end{aligned}$$

$$Y(z) = G(z) X(z)$$

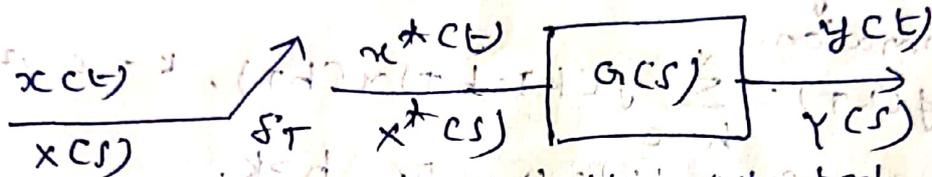
$$\left(\because \sum_{m=0}^{\infty} g(mT) z^{-m} = G(z) \right)$$

$$\sum_{k=0}^{\infty} x(kT) z^{-k} = X(z)$$

Hence $Y(z) = G(z) X(z)$

$$\therefore G(z) = \frac{Y(z)}{X(z)} \rightarrow \text{pulse transfer function.}$$

starred Laplace - Transform of a signal:



In analyzing discrete-time control systems, certain signals are impulse sampled. The pulse transfer function of such signals can be obtained by taking the Laplace transform of the output signal.

The output $Y(s) = G(s) X^*(s) \rightarrow \text{①}$

$G(s)$ = Transfer function.

$Y(s)$ = output function.

$X^*(s)$ = Input signal.

Apply starred Laplace transform for the eqn ①.

$$\begin{aligned} Y^*(s) &= [G(s) X^*(s)]^* \\ &= [G(s)]^* X^*(s) \\ &= G^*(s) X^*(s) \rightarrow \text{②} \end{aligned}$$

Inverse Laplace transform for the equation

① $y. \quad L^{-1}[(Y(s))] = L^{-1}[G(s) X^*(s)]$

$$\begin{aligned} y(t) &= L^{-1}[G(s) X^*(s)] \\ &= \int_0^t g(t-\tau) x^*(\tau) d\tau \end{aligned}$$

$$y(t) = \int_0^t g(t-\tau) \sum_{k=0}^{\infty} x(\tau) \delta(\tau - kT) d\tau$$

$$= \sum_{k=0}^{\infty} \int_0^t g(t-\tau) x(\tau) \delta(\tau - kT) d\tau$$

$$y(t) = \sum_{k=0}^{\infty} g(t - kT) x(kT) \rightarrow (3)$$

The z-transform of $y(t)$ becomes.

$$Y(z) = Z[y(t)] = \sum_{n=0}^{\infty} \left[\sum_{k=0}^{\infty} g(nT - kT) x(kT) \right] z^{-n}$$

Let $n = m + k$
 $m = n - k$

$$Y(z) = \sum_{m=0}^{\infty} \sum_{k=0}^{\infty} g(mT) x(kT) z^{-(k+m)}$$

$$\therefore Y(z) = \sum_{m=0}^{\infty} \left[\sum_{k=0}^{\infty} g(mT) x(kT) z^{-(m+k)} \right]$$

$$Y(z) = \sum_{m=0}^{\infty} g(mT) z^{-m} \sum_{k=0}^{\infty} x(kT) z^{-k}$$

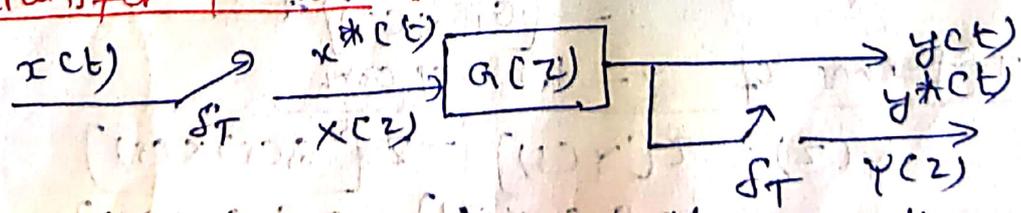
$$Y(z) = G(z) X(z) \rightarrow (4)$$

The starred Laplace transform can be obtained by replacing z with e^{sT} .
 The equation (4) becomes.

$$Y^*(s) = G^*(s) X^*(s)$$

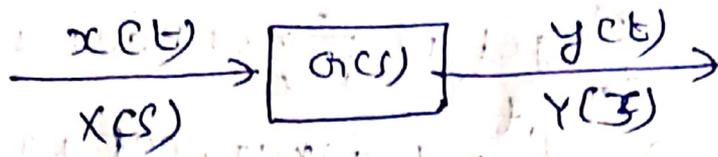
$$\boxed{Y^*(s) = G^*(s) X^*(s)}$$

General procedure for obtaining pulse-transfer function:



The pulse transfer function of the above system is

$$\boxed{\frac{Y(z)}{X(z)} = G(z) = Z[G(s)]} \rightarrow (1)$$



Now the transfer function of above system is $\boxed{\frac{Y(s)}{X(s)} = G(s)}$

note that the pulse transfer function for this system is not $Z[G(s)]$, because of the absence of the input sampler.

Laplace transform of $y(t)$ is $Y(s) = G(s) X(s)$

by taking the starred Laplace transform of $Y(s)$, we have.

$$Y^*(s) = [G(s) X(s)]^*$$

$$\boxed{Y^*(s) = G^*(s) X^*(s)}$$

or in terms of z-transform.

~~$$Y(z) = Y^*(s) = [G^*(s) X^*(s)]^*$$~~

~~$$Y(z) = Z[Y^*(s)]$$~~

~~$$* \boxed{Y(z) = G(z) X(z)} \rightarrow (2)$$~~

For Fig (b) the Laplace transform of the output $y(t)$ is

$$Y(s) = G(s) X(s)$$

$$Y^*(s) = [G(s) X(s)]^*$$

$$= [G X(s)]^*$$

In terms of z-transform:

$$Y(z) = Z[Y(s)] = Z[G(s) X(s)]$$

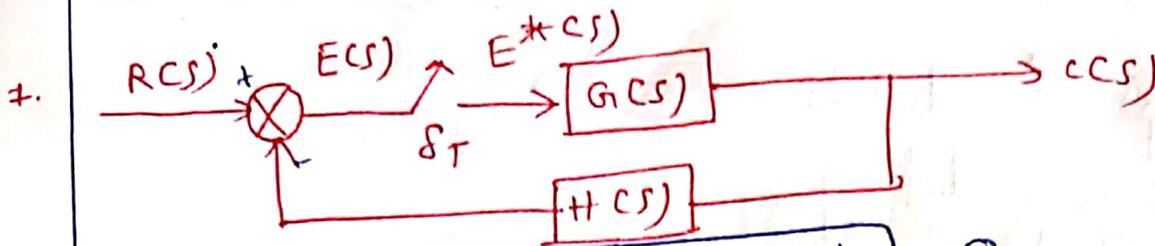
$$= Z[G X(s)] = Z[G X(z)]$$

$$\boxed{Y(z) = G X(z)} \rightarrow (3)$$

by comparing equation (2) and (3)

$$\boxed{G X(z) \neq G(z) X(z)}$$

pulse-transfer function of closed-loop system



$$E(s) = R(s) - H(s)C(s) \rightarrow (1)$$

$$C(s) = G(s)E^*(s) \rightarrow (2)$$

$$E(s) = R(s) - H(s)G(s)E^*(s)$$

by taking starred-Laplace transform.

$$E^*(s) = R^*(s) - GH^*(s)E^*(s)$$

$$E^*(s) + GH^*(s)E^*(s) = R^*(s)$$

$$E^*(s)[1 + GH^*(s)] = R^*(s)$$

$$E^*(s) = \frac{R^*(s)}{1 + GH^*(s)} \rightarrow (3)$$

Apply starred Laplace-transform for the eqn (2)

$$C^*(s) = G^*(s)E^*(s)$$

$$C^*(s) = \frac{G^*(s)R^*(s)}{1 + GH^*(s)}$$

in terms of z-transform.

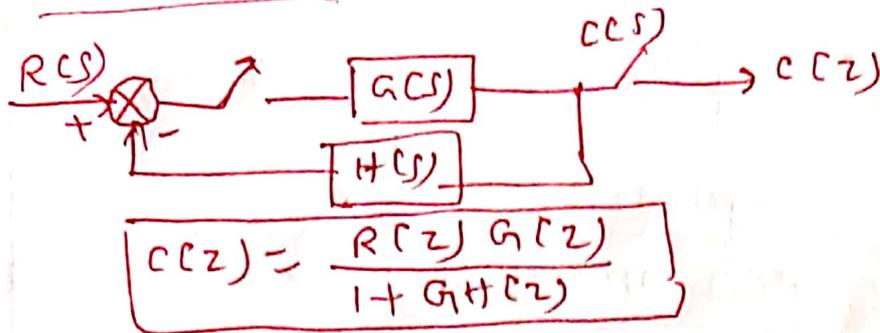
$$C(z) = \frac{G(z)R(z)}{1 + GH(z)} \rightarrow (4)$$

The inverse z-transform of the above equation gives the value of the output at the sampling instants.

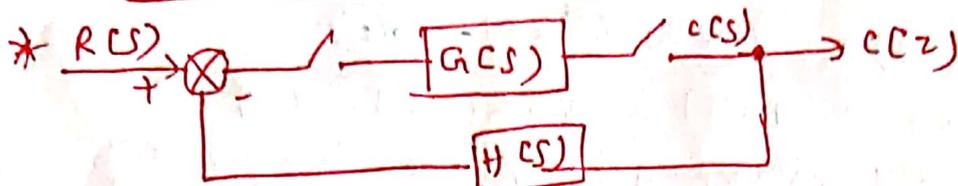
The pulse transfer function for the present closed loop system is

$$\frac{C(z)}{R(z)} = \frac{G(z)}{1 + GH(z)}$$

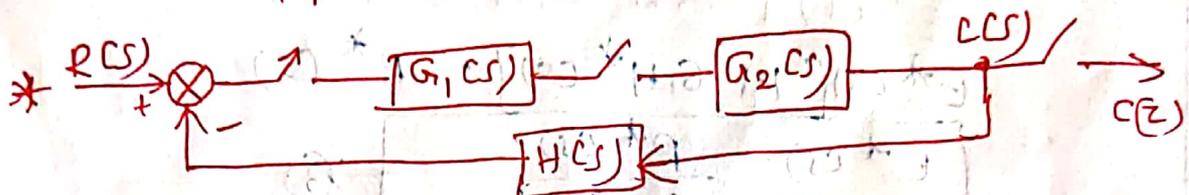
Typical configurations:



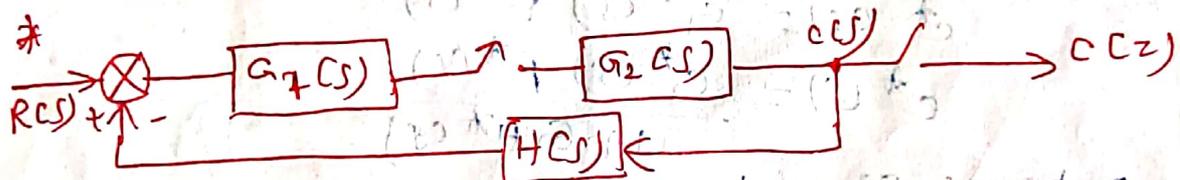
$$C(z) = \frac{R(z)G(z)}{1 + G(z)H(z)}$$



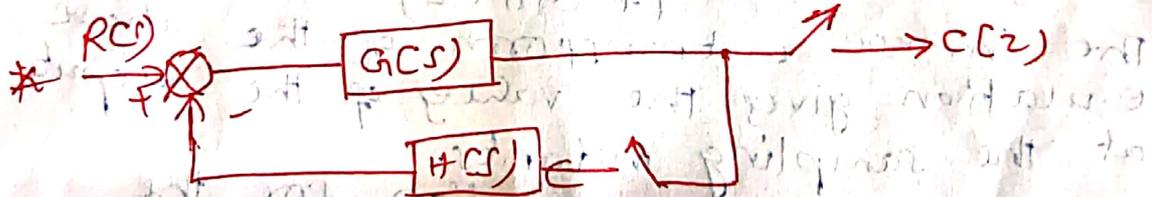
$$C(z) = \frac{R(z)G(z)}{1 + G(z)H(z)}$$



$$C(z) = \frac{R(z)G_1(z)G_2(z)}{1 + G_1(z)G_2(z)H(z)}$$



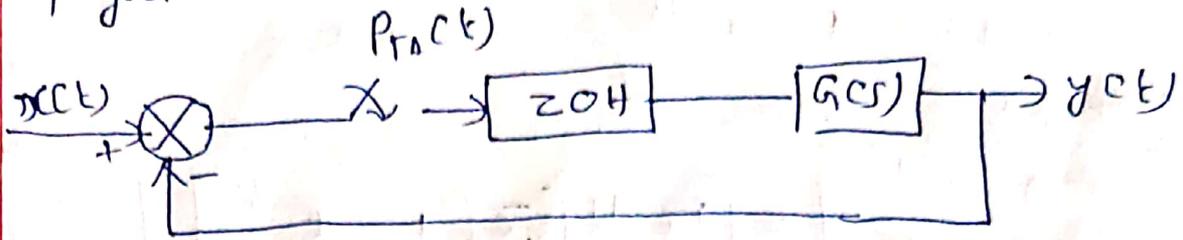
$$C(z) = \frac{R(z)G_1(z)G_2(z)}{1 + G_1(z)G_2(z)H(z)}$$



$$C(z) = \frac{GR(z)}{1 + GH(z)}$$

b)

Write the difference equation governing the system for $G(s) = \frac{1}{s+1}$ as shown in figure.

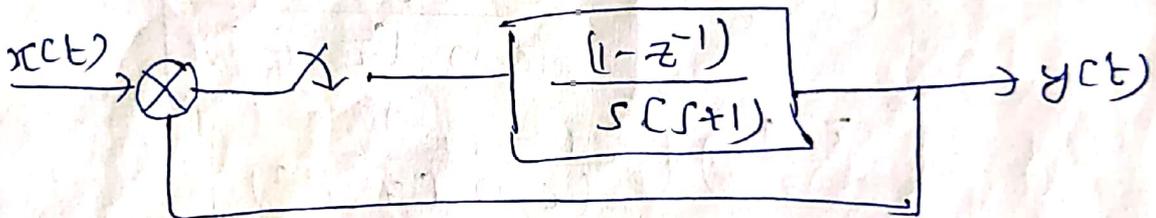
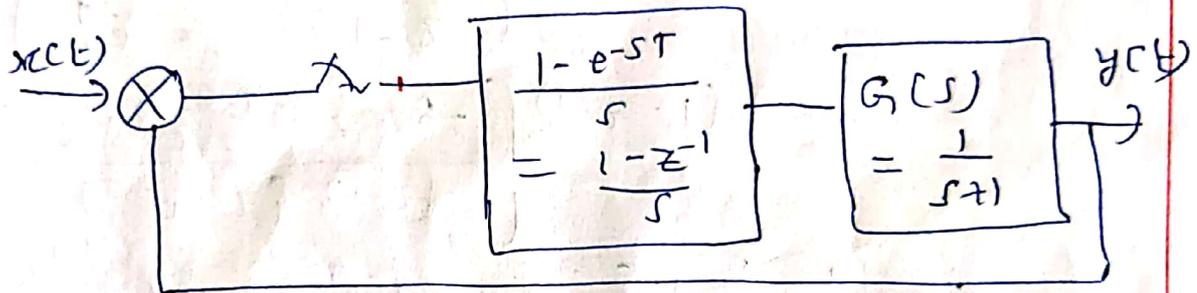


A: clearly: $H(s) = 1$

We know that T.F of ZOH = $\frac{1 - e^{-sT}}{s}$

$$(\because e^{+sT} = z)$$

$$e^{-sT} = z^{-1}$$



$$\frac{Y(z)}{X(z)} = \frac{z [G_e(s)]}{1 + z [G_e H(s)]} \quad (\because G_e = G_{OH} G)$$

$$\frac{Y(z)}{X(z)} = \frac{z \left[\frac{1 - z^{-1}}{s(s+1)} \right]}{1 + z \left[\frac{1 - z^{-1}}{s(s+1)} \right]} \quad \rightarrow (1)$$

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

Let

$$F(s) = \frac{1}{s(s+1)} = \frac{A}{s} + \frac{B}{s+1} \rightarrow (3)$$

$$A = \frac{1}{s+1} \Big|_{s=0} = 1$$

$$B = \frac{1}{s} \Big|_{s=-1} = -1$$

From (3):

$$F(s) = \frac{1}{s(s+1)} = \frac{1}{s} - \frac{1}{s+1}$$

$$f(t) = 1 - e^{-t}$$

From (2):

$$\begin{aligned} Z\left[\frac{1-z^{-1}}{s(s+1)}\right] &= (1-z^{-1}) [Z[1 - e^{-t}]] \\ &= (1-z^{-1}) [Z[1] - Z[e^{-t}]] \\ &= (1-z^{-1}) \left[\frac{z}{z-1} - \frac{z}{z-e^{-T}} \right] \\ &= (1-z^{-1}) \left[\frac{z^2 - ze^{-T} - z^2 + z}{(z-1)(z-e^{-T})} \right] \\ &= \left(1 - \frac{1}{z}\right) \left[\frac{z - ze^{-T}}{(z-1)(z-e^{-T})} \right] \\ &= \left(\frac{z-1}{z}\right) \left[\frac{z - ze^{-T}}{(z-1)(z-e^{-T})} \right] \\ &= \left(\frac{z-1}{z}\right) \left[\frac{z(1 - e^{-T})}{(z-1)(z-e^{-T})} \right] \end{aligned}$$

$$\boxed{\frac{Y(z)}{X(z)} = \frac{1 - e^{-T}}{z - e^{-T}}}$$

From (1): $\frac{Y(z)}{X(z)} = \frac{1 - e^{-T}}{z - e^{-T}}$

$$\frac{Y(z)}{X(z)} = \frac{1 - e^{-T}}{z - e^{-T} + 1 - e^{-T}} = \frac{1 - e^{-T}}{z + 1 - 2e^{-T}}$$

$$\boxed{\frac{Y(z)}{X(z)} = \frac{1 - e^{-T}}{z + 1 - 2e^{-T}}}$$

For Differential equation

$$Y(z)z + Y(z) - 2Y(z)e^{-T} = X(z) - X(z)e^{-T}$$

Apply inverse z transform.

$$z^{-1}[zY(z)] + z^{-1}[Y(z)] - z^{-1}[2Y(z)e^{-T}] = z^{-1}[X(z)] - z^{-1}[X(z)e^{-T}]$$

$$y(k+1) + y(k) - 2e^{-T}y(k) = x(k) - e^{-T}x(k)$$

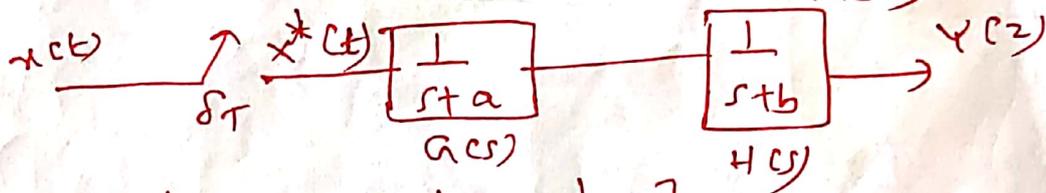
*

$$y(k+1) + y(k)(1 - 2e^{-T}) = x(k)(1 - e^{-T})$$

↳ differential equation.

*

obtain pulse transfer function $\frac{Y(z)}{X(z)}$



$$\frac{Y(z)}{X(z)} = z \left[\frac{1}{s+a} \cdot \frac{1}{s+b} \right]$$

$$= z \left[\frac{1}{(s+a)(s+b)} \right] \rightarrow 0$$

$$\text{Let } F(s) = \frac{1}{(s+a)(s+b)} = \frac{A}{s+a} + \frac{B}{s+b}$$

$$A = \frac{1}{s+b} \Big|_{s=-a} = \frac{1}{-a+b}$$

$$B = \frac{1}{s+a} \Big|_{s=-b} = \frac{1}{-b+a}$$

$$F(s) = \frac{1}{(-a+b)(s+a)} + \frac{1}{(-b+a)(s+b)}$$

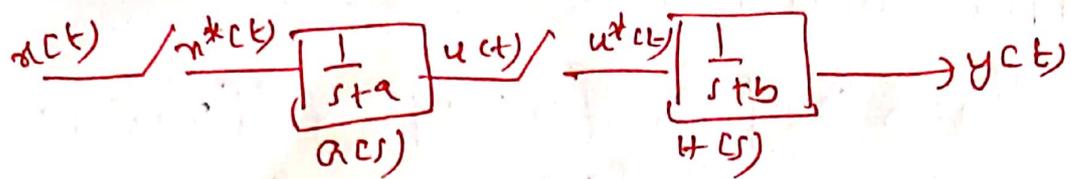
$$f(t) = \frac{1}{(-a+b)} e^{-at} + \frac{1}{(-b+a)} e^{-bt}$$

now

$$\frac{Y(z)}{X(z)} = z \left[\frac{e^{-at}}{(-a+b)} + \frac{e^{-bt}}{a-b} \right]$$

$$\frac{Y(z)}{X(z)} = \frac{1}{b-a} \left(\frac{z}{z - e^{-aT}} \right) + \left(\frac{1}{a-b} \right) \left(\frac{z}{z - e^{-bT}} \right)$$

$$\frac{Y(z)}{X(z)} = z G(z)H(z) = \frac{1}{b-a} \left(\frac{z}{z - e^{-aT}} - \frac{z}{z - e^{-bT}} \right)$$



$$\frac{Y(z)}{X(z)} = Z[G(s)H(s)]$$

$$= Z\left[\frac{1}{s+a}\right] \cdot Z\left[\frac{1}{s+b}\right]$$

$$= Z\left[e^{-aT}\right] \cdot Z\left[e^{-bT}\right]$$

$$= \left(\frac{z}{z - e^{-aT}}\right) \left(\frac{z}{z - e^{-bT}}\right)$$

$$\boxed{\frac{Y(z)}{X(z)} = \left(\frac{z}{z - e^{-aT}}\right) \left(\frac{z}{z - e^{-bT}}\right)}$$