

Lecture no 29, 30 &31

Definition of the z -Transform

- Given a finite length signal as

$x[n]$, the z -transform is defined

$$X(z) = \sum_{k=0}^N x[k]z^{-k} = \sum_{k=0}^N x[k](z^{-1})^k \quad (7.1)$$

where the sequence support interval is $[0, N]$, and z is any complex number

- This transformation produces a new representation of $x[n]$ denoted $X(z)$
- Returning to the original sequence (*inverse z -transform*) $x[n]$ requires finding the coefficient associated with the n th power of z^{-1}

- Formally transforming from the time/sequence/ n -domain to the z -domain is represented as

$$z\text{-Domain} \xleftrightarrow{z}$$

z -Domain

$$x[n] =$$

$$\sum_{k=0}^N$$

$$x[k]\delta[n-k] \leftrightarrow$$

$$X(z)$$

$$N$$

$$= \sum$$

$$k=0$$

$$x[k]z^{-k}$$

- A sequence and its z -transform are said to form a *z -transform pair* and are denoted

$$x[n] \xleftrightarrow{z}$$

$$X(z)$$

(7.2)

- In the sequence or n -domain the independent variable is n
- In the z -domain the independent variable is z

Example:

$$x[n] = \delta[n - n_0]$$

- Using the definition

$$X(z)$$

- Thus,

$$= \sum_{k=0}^N$$

$$x[k]z^{-k}$$

$$= \sum_{k=0}^N$$

$$\delta[k - n_0]$$

$$]z^{-k}$$

$$= z^{-n_0}$$

$$\delta[n - n_0]$$

$$\leftrightarrow$$

$$z^{-n_0}$$

Example:

$$x[n] = 2\delta[n] + 3\delta[n-1] + 5\delta[n-2] + 2\delta[n-3]$$

- By inspection we find that

$$= 2 + 3z^{-1} + 5z^{-2} + 2z^{-3}$$

$X(z)$

Example:

$$X(z) = 4 - 5z^{-2} + z^{-3} - 2z^{-4}$$

- By inspection we find that

$$x[n] = 4\delta[n] - 5\delta[n-2] + \delta[n-3] - 2\delta[n-4]$$

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- What can we do with the z -transform that is useful?

The z -Transform and Linear Systems

- The z -transform is particularly useful in the analysis and design of LTI systems

The z -Transform of an FIR Filter

- We know that for any LTI system with input

$$x[n]$$

and

impulse response $h[n]$, the output is

$$y[n] = x[n] * h[n] \quad (7.3)$$

- We are interested in the z-transform of FIR filter

$h[n]$, where for an

$$h[n] = \sum_{k=0}^M b_k \delta[n-k] \quad (7.4)$$

- To motivate this, consider the input

$$x[n] =$$

$$z^n, -\infty < n < \infty$$

(7.5)

- The output

$$y[n]$$

$y[n]$ is

$$= \sum_{k=0}^M$$

$$x[n-k] =$$

$$\sum_{k=0}^M b_k z^{n-k}$$

$$\sum_{k=0}^M$$

k

$$\sum_{k=0}^{n-k} b_k z^{n-k}$$

(7.6)

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

$$k=0$$

$$\left(\sum_{k=0}^M \right)$$

- The term in parenthesis is the z-transform of known as the *system function* of the FIR filter

$h[n]$, also

- Like

$$H(e^{j\omega})$$

was defined in Chapter 6, we define the system

$$H(z) = \sum_{k=0}^M b_k z^{-k} = \sum_{k=0}^M h[k] z^{-k}$$

function as

(7.7)

- The z-transform pair we have just established is

$$h[n] \xleftrightarrow{z} H(z)$$

$$\sum_{k=0}^M$$

$$b_k \delta[n-k] \xleftrightarrow{z}$$

$$\sum_{k=0}^M$$

$$b_k z^{-k}$$

- Another result, similar to the frequency response result, is

$$y[n] =$$

$$\begin{aligned} &h[n]*z^n \\ &= H(z)z^n \end{aligned}$$

$$(7.8)$$

– Note if z

$= e^{j\hat{\omega}}$, we in fact have the frequency response
result of Chapter 6

- The system function is an M th degree polynomial in complex variable z
- As with any polynomial, it will have M roots or *zeros*, that is there are M values z_0

such that

$$H(z_0) = 0$$

- These M zeros completely define the polynomial to within a gain constant (scale factor), i.e.,

$$H(z) = b_0 + b_1 z^{-1} + \dots + b_M z^{-M} = (1 - z_1 z^{-1})(1 - z_2 z^{-1}) \dots (1 - z_M z^{-1})$$

$$= z^M (z - z_1)(z - z_2) \dots (z - z_M)$$

where

z_k, k

$= 1, \dots, M$

denote the zeros

Example: Find the Zeros of

$$h[n]$$

$$= \delta[n] + \frac{1}{6}\delta[n-1] - \frac{1}{6}\delta[n-2]$$

- The z-transform is

$$H(z) =$$

$$=$$

$$1 + \frac{1}{6}z^{-1} - \frac{1}{6}z^{-2}$$

$$\begin{aligned} \left(1 + \frac{1}{6}z^{-1}\right) \left(1 - \frac{1}{6}z^{-1}\right) &= \left(\frac{z+1}{2}\right) \left(\frac{z-1}{3}\right) / z^2 \end{aligned}$$

- The zeros of $H(z)$

are $-1/2$ and $+1/3$

- The difference equation

$$y[n] = 6x[n] + x[n-1] - x[n-2]$$

has the same zeros, but a different scale factor;

proof:

Properties of the z -Transform

- The z -transform has a few very useful properties, and its definition extends to infinite signals/impulse responses

The Superposition (Linearity) Property

$$ax_1[n] + bx_2[n] \xleftrightarrow{z} aX_1(z) + bX_2(z)$$

proof

(7.9)

$X(z)$

$$=\sum_{n=0}$$

$$(ax_1$$

$$[n]+bx_2$$

$$[n])z^{-1}$$

$$N1=\;a\sum_{n=0}$$

$$x\,[n]z^{-1}+b$$

$$\sum_{n=0}^N$$

$$x\,[n]z^{-1}$$

$$^2=aX_1(z)+bX_2(z)$$

The Time-Delay Property

$$x[n-1] \xleftrightarrow{z}$$

$$z^{-1}X(z)$$

(7.10)

and

$$x[n-n_0] \xleftrightarrow{z}$$

proof: Consider

$$z^{-n_0}X(z)$$

(7.11)

0 1 N then

$$X(z)$$

$$= \alpha_0 + \alpha_1 z^{-1} + \dots + \alpha_N z^{-N}$$

$$x[n] =$$

N

$$\sum_{k=0}^{\infty} \alpha_k \delta[n-k]$$

Let

$$= \alpha_0 \delta[n] + \alpha_1 \delta[n-1] + \dots + \alpha_N \delta[n-N]$$

$$Y(z)$$

so

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

$$= \alpha_0 z^{-1} + \alpha_1 z^{-2} + \dots + \alpha_N z^{-N-1}$$

$$y[n] =$$

$$=$$

$$\alpha_0 \delta[n-1] + \alpha_1 \delta[n-2] + \dots + \alpha_N \delta[n-N-1]$$

$$x[n-1]$$

Similarly

$$Y(z)$$

$$\Rightarrow y[n]$$

$$= z^{-n_0} X(z)$$

$$= x[n-n_0]$$

A General z-Transform Formula

- We have seen that for a sequence

$$x[n]$$

having support interval

$$0 \leq n \leq N$$

the z-transform is

$$X(z) =$$

$$\sum_{n=0}^N$$

$$x[n]z^{-n}$$

(7.12)

- This definition extends for doubly infinite sequences having support interval $-\infty \leq n \leq \infty$ to

$$X(z)$$

$$= \sum_{n=-\infty}^{\infty}$$

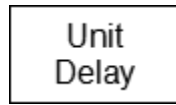
$$x[n]z^{-n}$$

(7.13)

– There will be discussion of this case in Chapter 8 when we

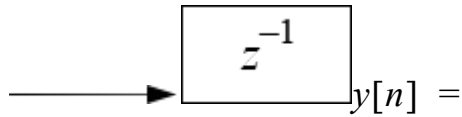
deal with infinite impulse response (IIR) filters

The z -Transform as an Operator



The z -transform can be considered as an operator.

Unit-Delay Operator



$x[n - 1]$

- In the case of the unit delay, we observe that

$$= z^{-1} \{x[n]\}$$

$$= x[n-1]$$

(7.14)

unit delay operator

which is motivated by the fact that

- Similarly, the filter

$$Y(z)$$

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

$$y[n] = x[n] - x[n-1]$$

can be viewed as the operator

since

$$y[n] =$$

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

$$= x[n] - x[n-1]$$

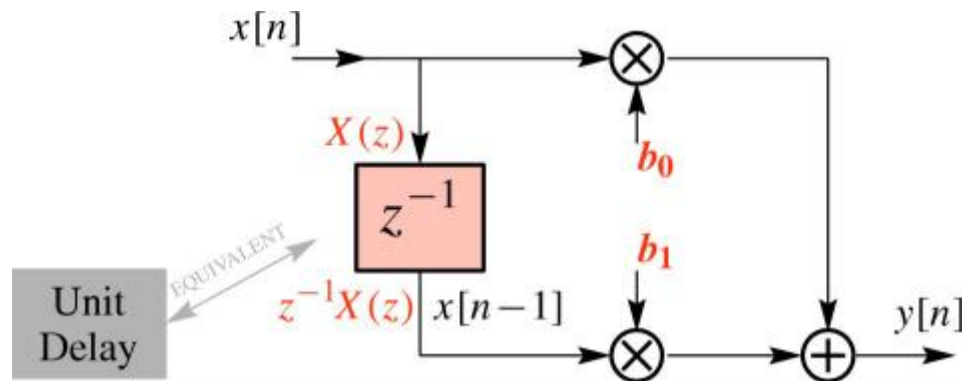
$$= X(z) - z^{-1} X(z)$$

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

$$\uparrow y[n]$$

$$Y(z)$$

Example: Two-Tap FIR



- Using the operator convention, we can write by inspection that

$$Y(z) = b_0 X(z) + b_1 z^{-1} X(z)$$

$$y[n] = b_0 x[n] + b_1 x[n-1]$$

Convolution and the z -Transform

- The impulse response of the unity delay system is

$$h[n] = \delta[n - 1]$$

and the system output written in terms of a convolution is

$$y[n] =$$

$$x[n] * \delta[n - 1]$$

$$= x[n - 1]$$

- The system function (z-transform of $h[n]$) is

$$H(z)$$

$$= z^{-1}$$

and by the previous unit delay analysis,

$$Y(z) = z^{-1}X(z)$$

- We observe that

$$Y(z) = H(z)X(z)$$

proof:

M

(7.15)

$$y[n] = x[n] * h[n] =$$

$$\sum_{k=0}^M h[k]x[n-k] \quad (7.16)$$

We now take the z -transform of both sides of (7.16) using superposition and the general delay property

$$\begin{aligned} Y(z) &= \sum_{k=0}^M h[k]z^{-k}X(z) \\ &= \left(\sum_{k=0}^M h[k]z^{-k} \right) X(z) = H(z)X(z) \end{aligned} \quad (7.17)$$

- Note: For the case of $x[n]$ a finite duration sequence, $X(z)$ is a polynomial, and z^{-1} $H(z)X(z)$ is a product of polynomials in

Example: Convolver Finite Duration Sequences

- Suppose that

$$x[n] \quad h[n]$$

$$= 2\delta[n] - 3\delta[n - 2] + 4\delta[n - 3]$$

$$= \delta[n] + 2\delta[n - 1] + \delta[n - 2]$$

- We wish to find

$$y[n]$$

by first finding

$$Y(z)$$

- We begin by z-transforming each of the sequences

$$X(z) \quad H(z)$$

$$= 2 - 3z^{-2} + 4z^{-3}$$

$$= 1 + 2z^{-1} + z^{-2}$$

- We find

$$Y(z)$$

by direct multiplication

$$Y(z)$$

$$\begin{aligned} &= (2 - 3z^{-2} + 4z^{-3})(1 + 2z^{-1} + z^{-2}) \\ &= 2 + 4z^{-1} - z^{-2} - 2z^{-3} + 5z^{-4} + 4z^{-5} \end{aligned}$$

- We find

$$Y(z)$$

$$y[n]$$

using the delay property on each of the terms of

$$y[n]$$

$$\begin{aligned} &= 2\delta[n] + 4\delta[n-1] - \delta[n-2] \\ &\quad - 2\delta[n-3] + 5\delta[n-4] + 4\delta[n-5] \end{aligned}$$

Convolve directly?

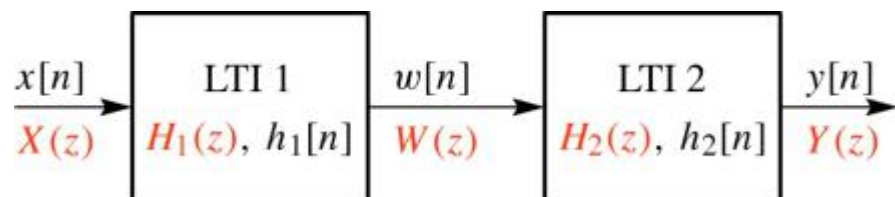


- This section has established the very important result that polynomial multiplication can be used to replace sequence convolution, when we work in the z -domain, i.e.,

<p>z-Transform Convolution Theorem</p> $y[n] = h[n] * x[n] \xleftrightarrow{z} H(z)X(z) = Y(z)$
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Cascading Systems

- We have seen cascading of systems in the time-domain and the frequency domain, we now consider the z -domain



- We know from the convolution theorem that
- It also follows that

so by substitution

$$W(z) Y(z)$$

$$= H_1(z)X(z)$$

$$= H_2(z)W(z)$$

$$Y(z)$$

$$= [H_2(z)H_1(z)]X(z)$$

$$= [H_1(z)H_2(z)]X(z)$$

$$(7.18)$$

- In summary, when we cascade two LTI systems, we arrive at the cascade impulse response as a cascade of impulse responses in the time-domain and a product of the z-transforms in the z-domain

$$h[n] = h_1[n] * h_2[n] \xleftrightarrow{z} H_1(z)H_2(z) = H(z)$$

Factoring z-Polynomials

- Multiplying z-transforms creates a cascade system, so factoring must create subsystems

Example:

- Since

$$H(z) H(z)$$

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

_____ is a third-order polynomial, we should be able to

factor it into a first degree and second degree polynomial

- We can use the MATLAB function `roots()` to assist us

```
>> p = roots([1 3 -2 1])
```

```
p = -3.6274
      0.3137 + 0.4211i
      0.3137 - 0.4211i
```

```
>> conv([1 -p(2)], [1 -p(3)])
```

```
ans = 1.0000 -0.6274 0.2757 - 0.0000i
```

- With one real root, the logical factoring is to create two polynomials as follows

$$H_1(z) H_2(z)$$

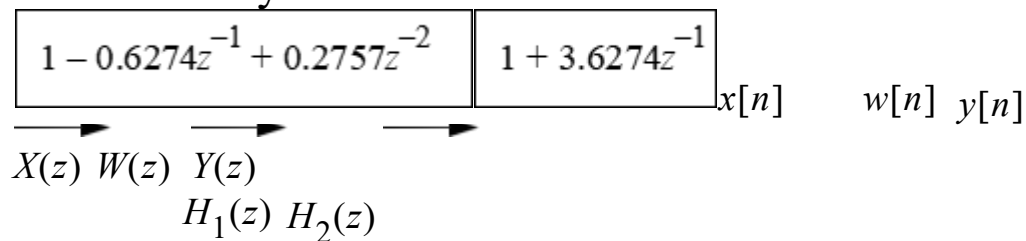
$$= 1 + 3.6274z^{-1}$$

$$= (1 - (0.3137 + j0.4211)z^{-1})$$

$$(1 - (0.3137 - j0.4211)z^{-1})$$

$$= 1 - 0.6274z^{-1} + 0.2757z^{-2}$$

- The cascade system is thus:



- As a check we can multiply the polynomials

```
>> conv([1 -p(1)], conv([1 -p(2)], [1 -p(3)]))
```

```
ans = 1.0000, 3.0000, -2.0000-0.0000i, 1.0000-0.0000i
```

- The difference equations for each subsystem are

$$w[n] \quad y[n]$$

$$= x[n] + 3.6274x[n-1]$$

$$= w[n] - 0.6274w[n-1] + 0.2757w[n-2]$$

Deconvolution/Inverse Filtering

- In a two subsystems cascade can the second system undo the action of the first subsystem?
- For the output to equal the input we need

- We thus desire

$$H(z) = 1$$

$$H_1(z)H_2(z)$$

$$= 1 \text{ or}$$

$$H_2(z) =$$

$$\frac{1}{H_1(z)}$$

$$H_1(z)$$

ple:

$$H_1(z)$$

$$= 1 - az^{-1},$$

$$a < 1$$

- The inverse filter is

$$H_2(z) =$$

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

$$\frac{1}{1 - az^{-1}}$$

$$H_1(z)$$

$$1 - az^{-1}$$

- This is no longer an FIR filter, it is an infinite impulse response (IIR) filter, which is the topic of Chapter 8
- We can approximate

$$H_2(z)$$

as an FIR filter via long division

$$1 - az^{-1}$$

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

$$\overline{) 1} \quad 1 - az^{-1}$$

$$\begin{array}{r}
 \text{_____} \\
 \\
 \text{_____}
 \end{array}
 \begin{array}{l}
 az^{-1} \\
 az^{-1} - a^2z^{-2} \\
 a^2z^{-2} \\
 a^2z^{-2} - a^3z^{-3} \\
 a^3z^{-3}
 \end{array}$$

• An

$M + 1$
 term approximation is

$$a^kz^{-k}$$

$$\sum_{k=0}^M$$

$$H_2(z) \; =$$

7777