#### EE2S11 Signals and Systems Chapter 10: The z-transform

Alle-Jan van der Veen

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#### Contents

- definition of the z-transform
- region of convergence
- convolution property, transfer function
- causality and stability
- inverse *z*-transform

Skip sections 10.5.3, 10.6, 10.7



# The Laplace transform for sampled sequences

Suppose that we have a sampled signal:

$$x_{s}(t) = \sum x[n]\delta(t - nT_{s}), \qquad x[n] := x(nT_{s})$$

The Laplace transform  $\mathcal{L}\{x_s(t)\}$  is

$$X_{s}(s) = \sum x[n]\mathcal{L}\{\delta(t - nT_{s})\} = \sum x[n] e^{-sT_{s}n} = \sum x[n] z^{-n}$$
  
where  $z := e^{sT_{s}}$ .

For  $s = j\Omega$  we obtain  $z = e^{j\Omega T_s} = e^{j\omega}$ , with  $\omega = \Omega T_s$ .

• More generally:  $s = \sigma + j\Omega$  becomes  $z = e^{\sigma T_s} e^{j\Omega T_s} = r e^{j\omega}$ .

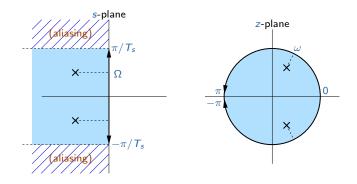


# Aliasing

The mapping  $s \rightarrow z = e^{sT_s}$  is not one-to-one.

For a given  $z = e^{j\omega}$  we can take  $-\pi \le \omega \le \pi$ , this corresponds to  $-\frac{\pi}{T_s} \le \Omega \le \frac{\pi}{T_s}$ : the fundamental interval.

Complex numbers  $s = j\Omega$  with  $\Omega$  outside this interval are mapped onto the same z. Left half-plane is mapped to the inside of the unit circle.





#### The z-transform

From now on, we will work with z and apply this transform to time series, even if there is no connection to continuous-time signals.

The (two-sided) z-transform of a time series x[n] is defined as

$$X(z) = \mathcal{Z}(x[n]) := \sum_{n=-\infty}^{\infty} x[n]z^{-n}, \qquad z \in \mathsf{ROC}$$

We also need to indicate the region of convergence (ROC). For example:

$$x = [\cdots, 0, 1, 2, 3, 4, 5, 0, \cdots]$$
  

$$\Rightarrow X(z) = z^{2} + 2z^{1} + 3 + 4z^{-1} + 5z^{-2}$$
  
ROC:  $z \in \mathbb{C} \setminus \{0, \infty\}$ 



#### Exercise

#### Determine the z-transform (and ROC) of the exponential series:





#### Exercise

#### Determine the z-transform (and ROC) of the exponential series:

$$x[n] = a^n u[n]$$

$$X(z) = \sum_{n=0}^{\infty} a^n z^{-n} = 1 + az^{-1} + a^2 z^{-2} + \cdots$$
$$= \frac{1}{1 - az^{-1}} = \frac{z}{z - a}$$

ROC:  $|az^{-1}| < 1$ , hence |z| > a

Delay

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

A unit delay corresponds to multiplication by  $z^{-1}$ .



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## The z-transform

A few properties:

$$\begin{array}{ll} ax[n] + by[n] &\Leftrightarrow aX(z) + bY(z) \\ x[n-k] &\Leftrightarrow z^{-k}X(z) \\ a^n x[n] &\Leftrightarrow X(\frac{z}{a}) \\ x[-n] &\Leftrightarrow X(z^{-1}) \end{array} \qquad \text{often } a = e^{j\omega_0} \text{ (modulation)} \\ x[n] = \delta[n] &\Leftrightarrow X(z) = 1 \\ x[n] = u[n] &\Leftrightarrow X(z) = 1 \\ x[n] = u[n] &\Leftrightarrow X(z) = \frac{1}{1-z^{-1}} \\ \end{array}$$

See Chaparro p.589-590 for tables and more properties.



# Region of convergence

The region of convergence (ROC) of the *z*-transform of a signal x[n] contains those values of *z* for which the summation converges.

With  $z = re^{j\omega}$  we find

ROC:  $|X(z)| = |\sum x[n]z^{-n}| \le \sum |x[n]| r^{-n} < \infty$ 

- The ROC is the area where |X(z)| < ∞, this depends on r but not on ω. Hence, the ROC is limited by circles.
- X(z) and the ROC together uniquely determine x[n].
- Poles  $p_k$  are the locations where  $X(p_k) \rightarrow \infty$ : these are never in the ROC.

Zeros  $z_k$  are the locations where  $X(z_k) = 0$ .

Determine the poles and zeros of

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

Answer: 1 pole at z = 0; 1 zero at z = -2.

Same for

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

Answer: poles at  $z = \pm j$ ; 1 zero at z = -2, 1 zero at z = 0.

Theory says that for rational functions, the number of poles equals the number of zeros (also taking into account those at z = 0 and  $z = \infty$ ). If X(z) is a rational function with real-valued coefficients, then the complex poles and zeros appear in conjugated pairs: if  $p_k$  is a complex pole, then so is  $p_k^*$ .

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# ROC for a finite sequence

If x[n] = 0 outside an interval  $-\infty < N_0 \le n \le N_1 < \infty$ , i.e.

$$X(z) = x[N_0]z^{-N_0} + \cdots + x[N_1]z^{-N_1}$$

then the sum has a finite number of terms, and the ROC is all of  $\mathbb{C}$ , except perpaps at z = 0 or  $|z| = \infty$ :

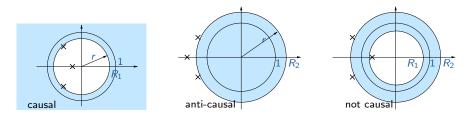
0, if  $N_1 \ge 0$ , e.g.:  $X(z) = z + 1 + z^{-1}$  $\infty$ , if  $N_0 \le 0$ 



# ROC of an infinite sequence

Split the sequence x[n] into the sum of a causal and an anti-causal term, and use the linearity of the *z*-transform.

- The causal part  $X_c(z)$  has ROC containing  $|z| = \infty$ , therefore it is  $|z| > R_1$ , the largest radius of the poles.
- The anti-causal part  $X_{ac}(z)$  has ROC containing z = 0, therefore it is  $|z| < R_2$ , the smallest radius of the poles.
- Hence, the ROC of X(z) is the intersection:  $R_1 < |z| < R_2$ . All poles are outside the ROC.

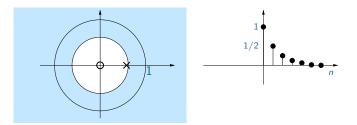




• Causal signal: consider

$$x_1[n] = \left(\frac{1}{2}\right)^n u[n] \quad \Leftrightarrow \quad X_1(z) = \sum_{n=0}^{\infty} \left(\frac{1}{2}z^{-1}\right)^n = \frac{1}{1 - \frac{1}{2}z^{-1}} = \frac{z}{z - \frac{1}{2}}$$

ROC:  $|z| > \frac{1}{2}$ 

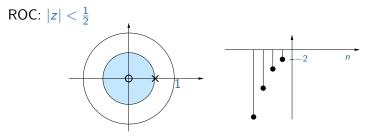




Anti-causal signal: consider

$$x_{2}[n] = -\left(\frac{1}{2}\right)^{n} u[-n-1]$$

$$X_{2}(z) = -\sum_{n=-\infty}^{-1} \left(\frac{1}{2}\right)^{n} z^{-n} = -\sum_{m=0}^{\infty} (2z)^{m} + 1 = \frac{-1}{1-2z} + 1 = \frac{z}{z-\frac{1}{2}}$$



The same X(z) corresponds to different x[n] depending on the ROC.

Compute the *z*-transform of the two-sided signal:

$$x[n] = \left(\frac{1}{2}\right)^{|n|}$$

• For the causal part  $(n \ge 0)$  we find:

$$x_{c}[n] = \left(\frac{1}{2}\right)^{n} u[n] \iff X_{c}(z) = \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^{n} z^{-n} = \frac{1}{1 - \frac{1}{2}z^{-1}} = \frac{z}{z - \frac{1}{2}},$$
  
ROC:  $|z| > \frac{1}{2}$ 

For the anti-causal part  $(n \leq 0)$ :

$$x_{ac}[n] = \left(\frac{1}{2}\right)^{-n} u[-n] \iff X_{ac}(z) = \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n z^n = \frac{1}{1 - \frac{1}{2}z},$$

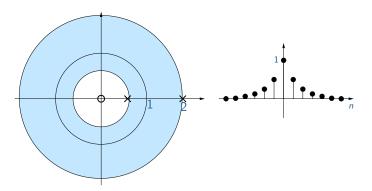
ROC: |z| < 2

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# Example (cont'd)

• For x[n] we find

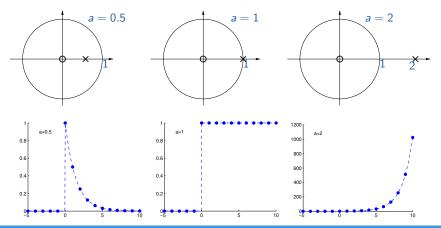
$$X(z) = \frac{z}{z - \frac{1}{2}} + \frac{1}{1 - \frac{1}{2}z} - 1 = \frac{z}{z - \frac{1}{2}} - \frac{z}{z - 2} = \frac{-1\frac{1}{2}z}{(z - \frac{1}{2})(z - 2)}$$
  
with ROC:  $\frac{1}{2} < |z| < 2$ .





#### Exponential signals

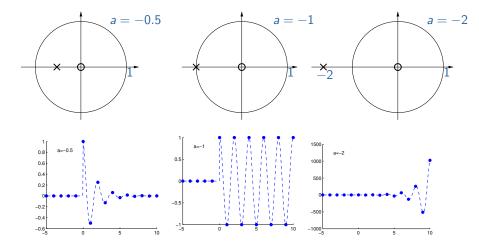
 $x[n] = a^{n}u[n] \qquad \Leftrightarrow \qquad X(z) = \frac{1}{1 - az^{-1}} = \frac{z}{z - a}, \quad \text{ROC: } |z| > a$ Pole at z = a, zero at z = 0.



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# Exponential signals





# Harmonic (exponentially damped) signals

$$\begin{aligned} x[n] &= r^{n} \cos(\omega_{0} n + \theta) u[n] = \left[ \frac{e^{j\theta}}{2} r^{n} e^{j\omega_{0} n} + \frac{e^{-j\theta}}{2} r^{n} e^{-j\omega_{0} n} \right] u[n] \\ &= \left[ \gamma \alpha^{n} + \gamma^{*} (\alpha^{*})^{n} \right] u[n] \\ \text{with } \alpha = r e^{j\omega_{0}} \text{ and } \gamma = \frac{e^{j\theta}}{2} \text{ both complex.} \\ \mathcal{K}(z) &= \frac{\gamma z}{z - \alpha} + \frac{\gamma^{*} z}{z - \alpha^{*}} = \cdots = \frac{z(z \cos(\theta) - r \cos(\omega_{0} - \theta))}{(z - r e^{j\omega_{0}})(z - r e^{-j\omega_{0}})}, \text{ ROC: } |z| > |\alpha| \end{aligned}$$

This is a second-order rational function with real-valued coefficients.

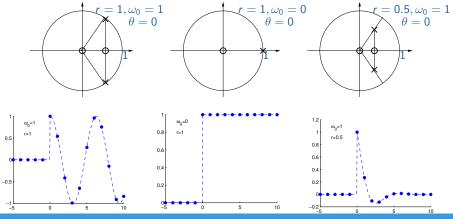
Poles at  $z = re^{j\omega_0}$  and  $z = re^{-j\omega_0}$ .

Special case: r = 1, now x[n] is an undamped (causal) sinusoid, with its two poles on the unit circle.

• Zeros at 
$$z = 0$$
 and  $z = \frac{r \cos(\omega_0 - \theta)}{\cos(\theta)}$ .

## Harmonic signals

*r* = 1,  $\omega_0 = 1$ ,  $\theta = 0$  *r* = 1,  $\omega_0 = 0$  (one pole and zero cancel each other) *r* = 0.5,  $\omega_0 = 1$ 



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# Double poles

For a causal x[n]:

$$X(z) = \sum_{n=0}^{\infty} x[n] z^{-n}$$
  
$$\frac{dX(z)}{dz} = \sum_{n=0}^{\infty} x[n] \frac{dz^{-n}}{dz} = -z^{-1} \sum_{n=0}^{\infty} nx[n] z^{-n}$$

Hence

$$nx[n]u[n] \quad \Leftrightarrow \quad -z \frac{\mathrm{d}X(z)}{\mathrm{d}z}$$

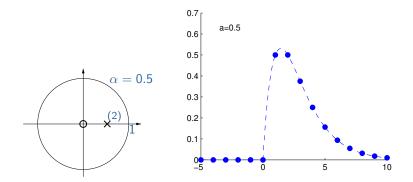
Taking a derivative often leads to double poles.



Taking  $x[n] = \alpha^n u[n]$  so that  $X(z) = \frac{z}{z - \alpha}$ , then

$$n\alpha^n u[n] \quad \Leftrightarrow \quad \frac{\alpha z}{(z-\alpha)^2}$$

Double pole at  $z = \alpha$ , zero at z = 0 and  $z = \infty$ .





#### The transfer function

Consider an LTI system S with impulse response h[n]. Earlier we found

$$y[n] = h[n] * x[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$

Define

$$H(z) = \sum_{n=-\infty}^{\infty} h[n] z^{-n}$$

Then

$$Y(z) = \sum_{n=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} x[k]h[n-k]z^{-n}$$
$$= \sum_{k=-\infty}^{\infty} x[k] \sum_{n=-\infty}^{\infty} h[n-k]z^{-n}$$
$$= \sum_{k=-\infty}^{\infty} x[k]z^{-k}H(z) = H(z)X(z)$$



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Computing the convolution Given  $x[n] = [1, 2, 0, \dots]$  and  $h[n] = [3, 2, 4, 0, \dots]$ . Compute  $y[n] = x[n] * h[n] = \sum_{k=0}^{\infty} x[k]h[n-k]$ :  $\frac{x[0]h[n]: 3 2 4 0 0 \dots}{x[1]h[n-1]: 0 2 \cdot 3 2 \cdot 2 2 \cdot 4 0 \dots}$   $y[n]: 3 8 8 0 \dots$ 

Alternatively, compute using Y(z) = X(z)H(z):

$$Y(z) = (1+2z^{-1})(3+2z^{-1}+4z^{-2})$$
  
=  $(3+2z^{-1}+4z^{-2})+2z^{-1}(3+2z^{-1}+4z^{-2})$   
=  $3+(2+2\cdot3)z^{-1}+(4+2\cdot2)z^{-2}+(2\cdot4)z^{-3}$   
=  $3+8z^{-1}+8z^{-2}+8z^{-3}$ 



## Lineair difference equations

The equivalent of a differential equation in discrete time is a linear difference equation, e.g.

 $y[n] + a_1y[n-1] + \dots + a_Ny[n-N] = b_0x[n] + b_1x[n-1] = \dots + b_Mx[n-M]$ 

Take left and right the *z*-transform:

$$Y(z)\underbrace{(1+a_{1}z^{-1}+\cdots+a_{N}z^{-N})}_{A(z)} = X(z)\underbrace{(b_{0}+b_{1}z^{-1}+\cdots+b_{M}z^{-M})}_{B(z)}$$

Therefore,

$$H(z) := \frac{Y(z)}{X(z)} = \frac{B(z)}{A(z)} = \frac{\sum_{k=0}^{M} b_k z^{-k}}{\sum_{k=0}^{N} a_k z^{-k}}$$

H(z) is a rational transfer function.

# Realizations $x[n] \longrightarrow \mathcal{D} \longrightarrow y[n] = x[n-1]$ $X(z) \longrightarrow z^{-1} \longrightarrow Y(z) = z^{-1}X(z)$

- The delay-element is a memory (clocked D-flip-flop): It shows at the output what was the input at the previous clock cycle.
- Block schemes ("realizations") consist of delays, multipliers and adders.

In block schemes,  $\mathcal{D}$  is usually written as  $z^{-1}$ . Therefore, x[n] and X(z) are often interchangeably used in block schemes.

The impulse response h[n] follows for n = 1, 2, ··· by inserting an input signal x[n] = δ[n] into the realization, and recursively computing the signals in the scheme sample by sample (assuming initial conditions of the delays are zero).

#### Realizations

A rational transfer function H(z) corresponds to a realization using delays, multipliers and adders.

Examples:

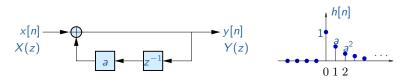
Insert  $x[n] = \delta[n]$  to find h[n]. Insert X(z) = 1 to find H(z).



#### Realizations

• 
$$H(z) = \frac{z}{z-a} = \frac{1}{1-az^{-1}} = 1 + az^{-1} + a^2 z^{-2} + \cdots$$
, ROC:  $|z| > a$   
 $h[n] = a^n u[n]$ 

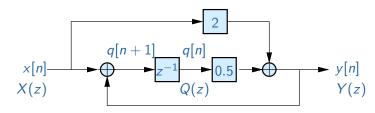
Derivation of a realization:  $Y(z) = H(z)X(z) \Rightarrow Y(z)(1 - az^{-1}) = X(z) \Rightarrow$   $Y(z) = X(z) + az^{-1}Y(z)$ 





#### Exercise

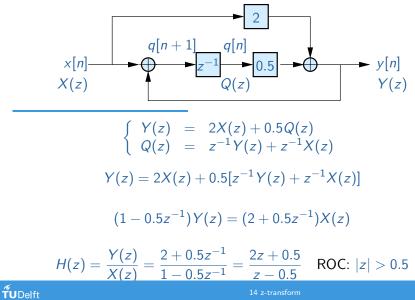
Determine the transfer function of the following system:





## Exercise

Determine the transfer function of the following system:



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# Causality

For a causal LTI system, we have h[n] = 0, n < 0.

$$H(z) = \sum_{n=-\infty}^{\infty} h[n] z^{-n} = \sum_{n=0}^{\infty} h[n] z^{-n}$$

Hence, an LTI system is causal iff the ROC of H(z) contains the outside of a circle, including  $z = \infty$ .



# Stability

Earlier: A system is BIBO stable iff  $\sum_{n=-\infty}^{\infty} |h[n]| < \infty$ .

Note:

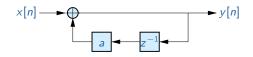
$$|H(z)| \leq \sum |h[n]z^{-n}| = \sum |h[n]| |z^{-n}|$$

On the unit circle, a BIBO stable system satisfies:  $|H(z)| < \infty$ : the unit circle is contained in the ROC.

- An FIR system is always BIBO stable (finite sum).
- A causal and stable LTI system has H(z) with ROC containing the unit circle and its outside: |z| ≥ 1.

All poles are strictly inside the unit circle.





- $a = 0.5 \Rightarrow H(z) = \frac{1}{1 0.5z^{-1}} = 1 + 0.5z^{-1} + 0.25z^{-2} + \cdots$ ROC: |z| > 0.5, causal and stable
- $a = 2 \Rightarrow H(z) = \frac{1}{1 2z^{-1}} = 1 + 2z^{-1} + 4z^{-2} + \cdots$

ROC: |z| > 2, causal but non-stable

•  $H(z) = \frac{1}{1 - 2z^{-1}} = -\frac{0.5z}{1 - 0.5z} = -0.5z - 0.25z^2 - 0.125z^3 - \cdots$ ROC: |z| < 2, non-causal but stable.

This series (impulse response) does not correspond to the realization (which is causal by construction).

## Conclusions

- A causal stable system has all poles within the unit circle. The ROC contains at least the unit circle and the area outside it.
- Along with H(z), we also must indicate the ROC.
- Often the ROC is omitted. In that case, depending on the situation, assume either
  - the system is stable: the unit circle is within the ROC
  - the system is causal: ROC contains infinity.



#### Initial value and final value

 $\infty$ 

If x[n] is causal, then

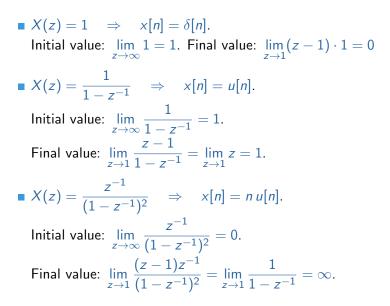
**Proof:** 

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$$\lim_{z \to \infty} X(z) = \lim_{z \to \infty} \sum_{n=0}^{\infty} x[n] z^{-n} = x[0]$$
$$\lim_{z \to 1} (z-1)X(z) = \lim_{z \to 1} x[0] z + \sum_{n=0}^{\infty} (x[n+1] - x[n]) z^{-n}$$
$$= x[0] + \sum_{n=0}^{\infty} (x[n+1] - x[n])$$
$$= \lim_{n \to \infty} x[n]$$

The properties can be used to check the correctness of a computed x[n].

#### **Examples**





#### Inverse z-transform

Given X(z) and its ROC. The inverse z-transform is

$$x[n] = \frac{1}{2\pi j} \oint_C X(z) z^n \frac{\mathrm{d}z}{z}$$

with the contour integral following a counterclockwise closed path in the ROC encircling the origin. This follows from applying the residue theorem to the Laurent series  $X(z) = \sum_{n} x[n]z^{-n}$ .

The formula is almost never used except in theoretical derivations. We won't use it in this course.

The integral is solved using the residue theorem.



#### Inverse z-transform

Given X(z) for a causal signal (ROC: |z| > R), how can x[n] be obtained?

- Use the inverse z-transform. General technique but often rather complicated.
- Expansion into a power series of  $z^n$  (by long division)

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

$$\Leftrightarrow x[n] = x[0]\delta[n] + x[1]\delta[n-1] + x[2]\delta[n-2] + \cdots$$

Useful if only a few terms  $(x[0], x[1], \cdots)$  are needed.

 Partial fraction expansion, then transforming each term separately (using a table).

## Partial fraction expansion

$$X(z) = \frac{B(z)}{A(z)}$$

- Write as function of  $z^{-1}$ .
- Ensure that the degree of B(z) is smaller than that of A(z) ("proper rational function"). If necessary, start by splitting off a polynomial, (in  $z^{-1}$ ), e.g.,

$$X(z) = b_0 + b_1 z^{-1} + \frac{B'(z)}{A(z)}$$

Determine the poles (i.e. the zeros of A(z)). If none of the poles is repeated, then the partial fraction expansion has the form

$$X(z) = b_0 + b_1 z^{-1} + \sum \frac{A_k}{1 - \alpha_k z^{-1}}$$

$$x[n] = b_0 \delta[n] + b_1 \delta[n-1] + \sum A_k \alpha_k^n u[n]$$



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### Partial fraction expansion

In the case of double poles, we use

$$X(z) = \frac{az^{-1}}{(1 - az^{-1})^2} \quad \Leftrightarrow \quad x[n] = na^n u[n]$$



### Example

$$X(z) = rac{2+z^{-2}}{1+2z^{-1}+z^{-2}},$$
 ROC:  $|z| > 1$ 

• (Write as function of  $z^{-1}$ , already the case here.)

Make "proper"

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

The poles are z = -1 (twice)  $X(z) = 1 + \frac{1 - 2z^{-1}}{(1 + z^{-1})^2} = 1 + \frac{A}{1 + z^{-1}} + \frac{Bz^{-1}}{(1 + z^{-1})^2}$ with A = 1 and B = -3. Hence  $x[n] = \delta[n] + (-1)^n u[n] + 3n(-1)^n u[n]$ 



### Partial fraction expansion

If X(z) has as ROC the *inside* of a circle, |z| < R, then x[n] is anti-causal.

- Write X(z) as function of z.
- Make proper and form partial fraction decomposition as before. Use tables to find the inverse. Example:

$$X(z) = b_0 + b_1 z + \sum \frac{A_k}{1 - \alpha_k z}$$

$$x[n] = b_0 \delta[n] + b_1 \delta[n+1] + \sum A_k \alpha_k^{-n} u[-n]$$



- If X(z) has as ROC a ring (donut-shape), then x[n] has mixed causality.
- Determine the poles
- The poles inside the ring correspond to causal terms The poles outside the ring correspond to anti-causal terms



### Exercise (trial exam 2016) Given

$$X(z) = rac{1}{1 - 1rac{1}{2}z^{-1} + rac{1}{2}z^{-2}}, \quad z \in \mathrm{ROC},$$

determine x[n] using the inverse *z*-transform if (*i*) ROC: |z| > 1, (*ii*) ROC:  $|z| < \frac{1}{2}$ , (*iii*) ROC:  $\frac{1}{2} < |z| < 1$ .

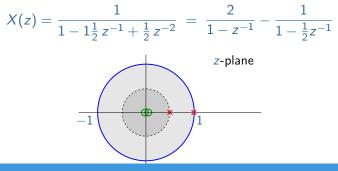


#### Exercise (trial exam 2016) Given

$$X(z) = rac{1}{1 - 1rac{1}{2}z^{-1} + rac{1}{2}z^{-2}}, \quad z \in \mathrm{ROC},$$

determine x[n] using the inverse *z*-transform if (*i*) ROC: |z| > 1, (*ii*) ROC:  $|z| < \frac{1}{2}$ , (*iii*) ROC:  $\frac{1}{2} < |z| < 1$ .

First write this in terms of  $z^{-1}$  (already done), make it 'proper' (already done), then split (partial fraction expansion).





# Exercise (cont'd)

i) The region of convergence runs until  $z \to \infty$ : causal response. Hence

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

ii) The region of convergence includes z = 0: anti-causal reponse. Rewrite X(z) as

$$X(z) = -rac{2z}{1-z} + rac{2z}{1-2z}$$
.

The inverse *z*-transform of  $\frac{1}{1-z}$  is u[-n] and of  $\frac{1}{1-2z}$  is  $2^{-n}u[-n]$ , while multiplication with *z* is equivalent to an 'advance', so that

$$x[n] = -2u[-n-1] + 2 \cdot 2^{-n-1}u[-n-1]$$



## Exercise (cont'd)

iii) Rewrite X(z) as

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

For this ROC, the first term results in an anti-causal response (pole at the outside of the ROC) , while the second term results in a causal response (pole at the inside of the ROC). Hence,

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

