

3.

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

$$Z\{(-1)^n\} = \frac{z}{z+1} \quad \text{Putting } a = -1 \text{ in Resu}$$

4.

$$Z\{k\} = \frac{kz}{z-1}$$

$$Z\{k\} = \sum_{n=0}^{\infty} kZ^{-n} = k \sum_{n=0}^{\infty} Z^{-n}$$

$$= k \left[ 1 + \frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots + \frac{1}{z^n} + \dots \right]$$

$$\therefore Z\{k\} = \frac{kz}{z-1}$$

5. Recurrence formula for  $n^p$ :

$$Z\{n^p\} = -z \frac{d}{dz} Z\{n^{p-1}\}$$

$$Z\{n^p\} = \sum_{n=0}^{\infty} n^p z^{-n}, \quad p \text{ is a positive integer} \quad \dots \textcircled{1}$$

$$Z\{n^{p-1}\} = \sum_{n=0}^{\infty} n^{p-1} z^{-n} \quad \dots \textcircled{2}$$

Differentiating  $\textcircled{2}$  w.r.t.  $z$ , we get

$$\begin{aligned} \frac{d}{dz} Z\{n^{p-1}\} &= \sum_{n=0}^{\infty} n^{p-1} (-n) z^{-n-1} \\ &= -z^{-1} \sum_{n=0}^{\infty} n^p z^{-n} \end{aligned}$$

$$\Rightarrow \frac{d}{dz} Z\{n^{p-1}\} = -z^{-1} Z\{n^p\} \quad \text{using } \textcircled{1}$$

$$\Rightarrow Z\{n^p\} = -z \frac{d}{dz} Z\{n^{p-1}\}$$

6. Multiplication by  $n$ :

$$Z\{nu_n\} = -z \frac{d}{dz} Z\{u_n\}$$

$$\begin{aligned} Z\{nu_n\} &= \sum_{n=0}^{\infty} nu_n z^{-n} \\ &= -z \sum_{n=0}^{\infty} u_n (-n) z^{-n-1} \\ &= -z \sum_{n=0}^{\infty} u_n \frac{d}{dz} z^{-n} \\ &= -z \sum_{n=0}^{\infty} \frac{d}{dz} (u_n z^{-n}) \\ &= -z \frac{d}{dz} \left( \sum_{n=0}^{\infty} u_n z^{-n} \right) \\ &= -z \frac{d}{dz} Z\{u_n\} \end{aligned}$$

7.

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

$$Z\{n\} = -z \frac{d}{dz} Z\{n^0\} \text{ using Recurrence Result 5 or 6}$$

$$= -z \frac{d}{dz} Z\{1\}$$

$$= -z \frac{d}{dz} \frac{z}{z-1} \quad \text{using result 2}$$

$$\Rightarrow Z\{n\} = \frac{z}{(z-1)^2}$$

8.

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

$$Z\{n^2\} = -z \frac{d}{dz} Z\{n\} \text{ using Recurrence Result 5 or 6}$$

$$= -z \frac{d}{dz} \frac{z}{(z-1)^2} \quad \text{using Result 7}$$

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

9.

$$Z\{u(n) = \begin{cases} 0, & n < 0 \\ 1, & n \geq 0 \end{cases}\} = \frac{z}{z-1} \quad u(n) = \begin{cases} 0, & n < 0 \\ 1, & n \geq 0 \end{cases} \text{ is Unit step sequence}$$

$$Z\{u(n)\} = \sum_{n=0}^{\infty} u(n)z^{-n} = \sum_{n=0}^{\infty} 1z^{-n}$$

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

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

10.  $Z\{\delta(n) = \begin{cases} 1, n = 0 \\ 0, n \neq 0 \end{cases}\} = 1$   $\delta(n) = \begin{cases} 1, n = 0 \\ 0, n \neq 0 \end{cases}$  is Unit impulse sequence

$$\begin{aligned} Z\{\delta(n)\} &= \sum_{n=0}^{\infty} \delta(n)z^{-n} \\ &= 1 + 0 + 0 + \dots \\ \Rightarrow Z\{\delta(n)\} &= 1 \end{aligned}$$

## Properties of Z-Transforms

1. **Linearity:**  $Z\{au_n + bv_n\} = aZ\{u_n\} + bZ\{v_n\}$

$$\begin{aligned} \text{Proof: } Z\{au_n + bv_n\} &= \sum_{n=0}^{\infty} (au_n + bv_n)z^{-n} \\ &= a \sum_{n=0}^{\infty} u_n z^{-n} + b \sum_{n=0}^{\infty} v_n z^{-n} \\ &= aZ\{u_n\} + bZ\{v_n\} \end{aligned}$$

2. **Change of scale (or Damping rule):**

If  $Z\{u_n\} \equiv U(z)$ , then  $Z\{a^{-n}u_n\} \equiv U(az)$  and  $Z\{a^n u_n\} \equiv U\left(\frac{z}{a}\right)$

$$\begin{aligned} \text{Proof: } Z\{a^{-n}u_n\} &= \sum_{n=0}^{\infty} a^{-n}u_n z^{-n} \\ &= \sum_{n=0}^{\infty} u_n (az)^{-n} \equiv U(az) \end{aligned}$$

Similarly  $Z\{a^n u_n\} \equiv U\left(\frac{z}{a}\right)$

## Results from application of Damping rule

i. 
$$Z\{a^n n\} = \frac{az}{(z-a)^2}$$

Proof:  $Z\{n\} = \frac{z}{(z-1)^2} \equiv U(z)$  say

$$\therefore Z\{a^n n\} \equiv U\left(\frac{z}{a}\right) = \frac{\frac{z}{a}}{\left(\frac{z}{a}-1\right)^2} = \frac{az}{(z-a)^2}$$

ii. 
$$Z\{a^n n^2\} = \frac{az^2 + a^2 z}{(z-a)^3}$$

Proof:  $Z\{n^2\} = \frac{z^2+z}{(z-1)^3} \equiv U(z)$  say

$$\therefore Z\{a^n n^2\} \equiv U\left(\frac{z}{a}\right) = \frac{\left(\frac{z}{a}\right)^2 + \left(\frac{z}{a}\right)}{\left(\left(\frac{z}{a}\right)-1\right)^3} = \frac{a(z^2+az)}{(z-a)^3}$$

$$\text{iii. } Z\{\cos n\theta\} = \frac{z(z - \cos \theta)}{z^2 - 2z \cos \theta + 1}, \quad Z\{\sin n\theta\} = \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$$

Proof: We have  $Z\{e^{-in\theta}\} = Z\{(e^{i\theta})^{-n}\} = Z\{(e^{i\theta})^{-n} \cdot 1\}$

$$\text{Now } Z\{1\} = \frac{z}{z-1}$$

$$\begin{aligned} \therefore Z\{(e^{i\theta})^{-n} \cdot 1\} &= \frac{ze^{i\theta}}{ze^{i\theta} - 1} && \because Z\{a^{-n}u_n\} \equiv U(az) \\ &= \frac{z}{z - e^{-i\theta}} \\ &= \frac{z(z - e^{i\theta})}{(z - e^{-i\theta})(z - e^{i\theta})} \end{aligned}$$

$$= \frac{z(z - \cos\theta - i\sin\theta)}{z^2 - z(e^{i\theta} + e^{-i\theta}) + 1} \quad \because e^{i\theta} = \cos\theta + i\sin\theta$$

$$= \frac{z(z - \cos\theta - i\sin\theta)}{z^2 - 2z\cos\theta + 1} \quad \because \cos\theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

$$\therefore Z\{e^{-in\theta}\} = \frac{z(z - \cos\theta)}{z^2 - 2z\cos\theta + 1} - i \frac{z\sin\theta}{z^2 - 2z\cos\theta + 1}$$

$$\Rightarrow Z\{\cos n\theta - i\sin n\theta\} = \frac{z(z - \cos\theta)}{z^2 - 2z\cos\theta + 1} - i \frac{z\sin\theta}{z^2 - 2z\cos\theta + 1}$$

$$\therefore Z\{\cos n\theta\} = \frac{z(z - \cos\theta)}{z^2 - 2z\cos\theta + 1} \quad \dots \textcircled{3}$$

$$\text{and } Z\{\sin n\theta\} = \frac{z\sin\theta}{z^2 - 2z\cos\theta + 1} \quad \dots \textcircled{4}$$

iv.

$$Z\{a^n \cos n\theta\} = \frac{z(z - a \cos \theta)}{z^2 - 2az \cos \theta + a^2}, \quad Z\{a^n \sin n\theta\} = \frac{az \sin \theta}{z^2 - 2z \cos \theta + a^2}$$

By Damping rule, replacing  $z$  by  $\frac{z}{a}$  in ③ and ④, we get

$$Z\{a^n \cos n\theta\} = \frac{z(z - a \cos \theta)}{z^2 - 2az \cos \theta + a^2} \quad \text{and} \quad Z\{a^n \sin n\theta\} = \frac{az \sin \theta}{z^2 - 2z \cos \theta + a^2}$$

### Right Shifting Property

For  $n \geq k$ ,  $Z\{u_{n-k}\} = z^{-k} Z\{u_n\}$ ,  $k$  is positive integer

Proof:  $Z\{u_{n-k}\} = \sum_{n=0}^{\infty} u_{n-k} z^{-n}$

$$= u_{-k} z^0 + u_{1-k} z^{-1} + \dots + u_{-1} z^{-k+1} + u_0 z^{-k} + u_1 z^{-(k+1)} + u_2 z^{-(k+2)} + \dots$$

$$= 0 + u_0 z^{-k} + u_1 z^{-(k+1)} + u_2 z^{-(k+2)} + \dots \quad \because u_n = 0 \text{ for } n < 0$$

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

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

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

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

$$= z^{-k} Z\{u_n\}$$



## Left Shifting Property

If  $k$  is a positive integer  $Z\{u_{n+k}\} = z^k \left[ Z\{u_n\} - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} - \dots - \frac{u_{k-1}}{z^{k-1}} \right]$

Proof:  $Z\{u_{n+k}\} = \sum_{n=0}^{\infty} u_{n+k} z^{-n}$

$$\begin{aligned} &= z^k \sum_{n=0}^{\infty} u_{n+k} z^{-(n+k)} \\ &= z^k \left[ u_k z^{-k} + u_{1+k} z^{-(1+k)} + u_{2+k} z^{-(2+k)} + \dots \right] \\ &= z^k \left[ u_0 + u_1 z^{-1} + u_2 z^{-2} + \dots + u_{k-1} z^{-(k-1)} + u_k z^{-k} + \dots \right] \\ &\quad - z^k \left[ u_0 + u_1 z^{-1} + u_2 z^{-2} + \dots + u_{k-1} z^{-(k-1)} \right] \\ &= z^k \left[ \sum_{n=0}^{\infty} u_n z^{-n} - \sum_{n=0}^{k-1} u_n z^{-n} \right] \\ &= z^k \left[ \sum_{n=0}^{\infty} u_n z^{-n} - \sum_{n=0}^{k-1} u_n z^{-n} \right] \\ &= z^k \left[ Z\{u_n\} - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} - \dots - \frac{u_{k-1}}{z^{k-1}} \right] \end{aligned}$$

In particular for  $k = 1, 2, 3$

$$Z\{u_{n+1}\} = z \left[ Z\{u_n\} - u_0 \right]$$

$$Z\{u_{n+2}\} = z^2 \left[ Z\{u_n\} - u_0 - \frac{u_1}{z} \right]$$

$$Z\{u_{n+3}\} = z^3 \left[ Z\{u_n\} - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} \right]$$

### Initial Value theorem:

If  $Z\{u_n\} = U(z)$ , then  $u_0 = \lim_{z \rightarrow \infty} U(z)$

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

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

⋮

Proof: By definition  $U(z) = Z\{u_n\} = \sum_{n=0}^{\infty} u_n z^{-n}$

$$\Rightarrow U(z) = u_0 + \frac{u_1}{z} + \frac{u_2}{z^2} + \frac{u_3}{z^3} + \dots \quad \dots \textcircled{5}$$

$$\begin{aligned} \therefore u_0 &= \lim_{z \rightarrow \infty} U(z) = \lim_{z \rightarrow \infty} \left[ u_0 + \frac{u_1}{z} + \frac{u_2}{z^2} + \frac{u_3}{z^3} + \dots \right] \\ &= u_0 + 0 + 0 + 0 + \dots = u_0 \end{aligned}$$

Again from  $\textcircled{5}$ , we get

$$U(z) - u_0 = \frac{u_1}{z} + \frac{u_2}{z^2} + \frac{u_3}{z^3} + \dots$$

$$\Rightarrow z[U(z) - u_0] = u_1 + \frac{u_2}{z} + \frac{u_3}{z^2} + \dots$$

$$\Rightarrow \lim_{z \rightarrow \infty} z[U(z) - u_0] = \lim_{z \rightarrow \infty} \left[ u_1 + \frac{u_2}{z} + \frac{u_3}{z^2} + \dots \right] = u_1$$

$$\text{Similarly } u_2 = \lim_{z \rightarrow \infty} z^2 \left[ U(z) - u_0 - \frac{u_1}{z} \right]$$

**Note:** Initial value theorem may be used to determine the sequence  $u_n$  from the given function  $U(z)$

### Final Value theorem:

If  $Z\{u_n\} = U(z)$ , then  $\lim_{n \rightarrow \infty} u_n = \lim_{z \rightarrow 1} (z - 1)U(z)$

Proof:  $Z\{u_{n+1} - u_n\} = \sum_{n=0}^{\infty} (u_{n+1} - u_n)z^{-n}$

$$\Rightarrow Z\{u_{n+1}\} - Z\{u_n\} = \sum_{n=0}^{\infty} (u_{n+1} - u_n)z^{-n}$$

$$\Rightarrow z[Z\{u_n\} - u_0] - Z\{u_n\} = \sum_{n=0}^{\infty} (u_{n+1} - u_n)z^{-n}$$

By using left shifting property for  $k = 1$

$$\Rightarrow (z - 1)Z\{u_n\} - u_0 = \sum_{n=0}^{\infty} (u_{n+1} - u_n)z^{-n}$$

$$\text{or } (z - 1)U(z) - u_0 = \sum_{n=0}^{\infty} (u_{n+1} - u_n)z^{-n} \quad \because Z\{u_n\} = U(z)$$

Taking limits  $z \rightarrow 1$  on both sides

$$\lim_{z \rightarrow 1} (z - 1)U(z) - u_0 = \sum_{n=0}^{\infty} (u_{n+1} - u_n)$$

$$\text{or } \lim_{z \rightarrow 1} (z - 1)U(z) - u_0 = \lim_{n \rightarrow \infty} [(u_1 - u_0) + (u_2 - u_1) + \dots + (u_{n+1} - u_n)]$$

$$= \lim_{n \rightarrow \infty} [u_{n+1}] - u_0$$

$$\Rightarrow \lim_{z \rightarrow 1} (z - 1)U(z) = u_{\infty}$$

$$\text{or } \lim_{z \rightarrow 1} (z - 1)U(z) = \lim_{n \rightarrow \infty} u_n$$

**Note:** Initial value and final value theorems determine the value of  $u_n$  for  $n = 0$  and for  $n \rightarrow \infty$  from the given function  $U(z)$ .

## Convolution theorem

Convolution of two sequences  $u_n$  and  $v_n$  is defined as  $u_n * v_n = \sum_{m=0}^n u_m v_{n-m}$

Convolution theorem for Z-transforms states that

**If  $U(z) = Z\{u_n\}$  and  $V(z) = Z\{v_n\}$ , then  $Z\{u_n * v_n\} = U(z).V(z)$**

Proof:  $U(z).V(z) = Z\{u_n\}.Z\{v_n\}$

$$= \left[ \sum_{n=0}^{\infty} u_n z^{-n} \right] \cdot \left[ \sum_{n=0}^{\infty} v_n z^{-n} \right]$$

$$= \left[ u_0 + \frac{u_1}{z} + \frac{u_2}{z^2} + \dots + \frac{u_n}{z^n} + \dots \right] \cdot \left[ v_0 + \frac{v_1}{z} + \frac{v_2}{z^2} + \dots + \frac{v_n}{z^n} + \dots \right]$$

$$= (u_0 v_0) + (u_0 v_1 + u_1 v_0) z^{-1} + (u_0 v_2 + u_1 v_1 + u_2 v_0) z^{-2} + \dots$$

$$= \sum_{n=0}^{\infty} (u_0 v_n + u_1 v_{n-1} + u_2 v_{n-2} + \dots + u_n v_0) z^{-n}$$

$$= \sum_{n=0}^{\infty} \left( \sum_{m=0}^n u_m v_{n-m} \right) z^{-n}$$

$$\Rightarrow U(z).V(z) = Z\left\{ \sum_{m=0}^n u_m v_{n-m} \right\} \quad \because \sum_{n=0}^{\infty} u_n z^{-n} = Z\{u_n\}$$

$$\Rightarrow U(z).V(z) = Z\{u_n * v_n\} \quad \because u_n * v_n = \sum_{m=0}^n u_m v_{n-m}$$