Chapter 3 THE Z TRANSFORM 3.8 Z-Transform Inversion Techniques

Copyright © 2005 Andreas Antoniou Victoria, BC, Canada Email: aantoniou@ieee.org

July 14, 2018

Frame # 1 Slide # 1

ヘロン ヘロン ヘビン ヘビン

크

The most fundamental method for the inversion of a z transform is the general inversion method which is based on the Laurent theorem.

- The most fundamental method for the inversion of a z transform is the general inversion method which is based on the Laurent theorem.
- In this method, the inverse of a z transform X(z) is given by

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} \, dz$$

where Γ is a closed contour in the counterclockwise sense enclosing all the singularities of function $X(z)z^{n-1}$.

Frame # 2 Slide # 3

イロン イヨン イヨン トヨ

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} \, dz$$

At first sight, the above contour integration may appear to be a formidable task.

・ロト ・ 日 ・ ・ 日 ・ ・ 日 ・

3

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} \, dz$$

- At first sight, the above contour integration may appear to be a formidable task.
- However, for most DSP applications, the z transform turns out to be a rational function and for such functions the contour integral can be easily evaluated by using the residue theorem.

イロト イポト イヨト イヨト

According to the residue theorem,

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} dz = \sum_{i=1}^{P} \operatorname{res}_{z \to p_i} \left[X(z) z^{n-1} \right]$$

where res $_{z \to p_i} [X(z)z^{n-1}]$ and *P* are the residue of pole p_i and the number of poles of $X(z)z^{n-1}$, respectively.

According to the residue theorem,

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} dz = \sum_{i=1}^{P} \operatorname{res}_{z \to p_i} \left[X(z) z^{n-1} \right]$$

where res $_{z \to p_i} [X(z)z^{n-1}]$ and *P* are the residue of pole p_i and the number of poles of $X(z)z^{n-1}$, respectively.

For a pole of order m_i ,

res
$$_{z=p_i} [X(z)z^{n-1}] = \frac{1}{(m_i-1)!} \lim_{z \to p_i} \frac{d^{m_i-1}}{dz^{m_i-1}} [(z-p_i)^{m_i}X(z)z^{n-1}]$$

Frame # 4 Slide # 7

According to the residue theorem,

$$x(nT) = \frac{1}{2\pi j} \oint_{\Gamma} X(z) z^{n-1} dz = \sum_{i=1}^{P} \operatorname{res}_{z \to p_i} \left[X(z) z^{n-1} \right]$$

where res $_{z \to p_i} [X(z)z^{n-1}]$ and *P* are the residue of pole p_i and the number of poles of $X(z)z^{n-1}$, respectively.

For a pole of order m_i ,

res
$$_{z=p_i} \left[X(z) z^{n-1} \right] = \frac{1}{(m_i - 1)!} \lim_{z \to p_i} \frac{d^{m_i - 1}}{dz^{m_i - 1}} \left[(z - p_i)^{m_i} X(z) z^{n-1} \right]$$

For a simple pole,

res
$$_{z=p_i} [X(z)z^{n-1}] = \lim_{z \to p_i} [(z-p_i)X(z)z^{n-1}]$$

Frame # 4 Slide # 8

Example – General Inversion Method

Using the general inversion method, find the inverse z transform of

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

Solution We note that the factor z^{n-1} introduces a pole in $X(z)z^{n-1}$ at the origin for the case n = 0, which must be taken into account in the evaluation of x(0).

Note: For n > 0, the pole at the origin *disappears*.

イロン イボン イモン イモン 三日

Thus for n = 0, we have

$$X(z)z^{n-1}\Big|_{n=0} = \frac{z^{n-1}}{2(z-1)(z+\frac{1}{2})} \Bigg|_{n=0} = \frac{1}{2z(z-1)(z+\frac{1}{2})}$$

Hence $x(0) = \frac{1}{2(z-1)(z+\frac{1}{2})} \Bigg|_{z=0} + \frac{1}{2z(z+\frac{1}{2})} \Bigg|_{z=1} + \frac{1}{2z(z-1)} \Bigg|_{z=-\frac{1}{2}} = -1 + \frac{1}{3} + \frac{2}{3} = 0$

Actually, this follows from the initial-value theorem (Theorem 3.8) without any calculations.

Frame # 6 Slide # 10

イロト イヨト イヨト イヨト 二日

For n > 0

$$x(nT) = \frac{z^{n-1}}{2(z+\frac{1}{2})} \bigg|_{z=1} + \frac{z^{n-1}}{2(z-1)} \bigg|_{z=-\frac{1}{2}}$$
$$= \frac{1}{3} - \frac{1}{3} \left(-\frac{1}{2}\right)^{n-1}$$

and from the initial-value theorem, x(nT) = 0 for n < 0.

Therefore, for any value of n, we have

$$x(nT) = u(nT - T) \left[\frac{1}{3} - \frac{1}{3} \left(-\frac{1}{2} \right)^{n-1} \right]$$

Frame # 7 Slide # 11

メロト メポト メヨト メヨト 二日

Example – General Inversion Method

Using the general inversion method, find the inverse z transform of

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

Solution We can write

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

We note that $X(z)z^{n-1}$ has simple poles at z = 1 and $-\frac{1}{2}$.

Furthermore, the zero in X(z) at the origin cancels the pole at the origin introduced by z^{n-1} for the case n = 0.

Frame # 8 Slide # 12

・ロト ・ 回 ト ・ ヨ ト ・ ヨ ・ つへの



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

Hence for any $n \ge 0$, the general inversion formula gives

$$\begin{aligned} x(nT) &= \operatorname{res}_{z=1} \left[X(z) z^{n-1} \right] + \operatorname{res}_{z=-\frac{1}{2}} \left[X(z) z^{n-1} \right] \\ &= \left. \frac{(2z-1) z^n}{2(z+\frac{1}{2})} \right|_{z=1} + \left. \frac{(2z-1) z^n}{2(z-1)} \right|_{z=-\frac{1}{2}} \\ &= \frac{1}{3} + \frac{2}{3} \left(-\frac{1}{2} \right)^n \end{aligned}$$

Frame # 9 Slide # 13

イロト イヨト イヨト イヨト 三日

Since the numerator degree in X(z) does not exceed the denominator degree, it follows that x(nT) is a right-sided signal, i.e., x(nT) = 0 for n < 0, according to the Corollary of Theorem 3.8.

Therefore, for any value of n, we have

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

where u(nT) is the unit-step function.

イロン イヨン イヨン イヨン

Since

- the z transform is a particular type of Laurent series, and
- the Laurent series in a given annulus of convergence is unique

it follows that any technique that can be used to generate a power series for X(z) that converges in the outermost annulus of convergence can be used to obtain the inverse z transform.

イロン イヨン イヨン イヨン

Consequently, several inversion techniques are available, as follows:

- using the binomial theorem,
- using the convolution theorem,
- performing long division,
- using the initial-value theorem, or
- expanding X(z) into partial fractions.

Some of these techniques are illustrated by examples in the next few slides.

イロト 不得 トイヨト イヨト 二日

Example – Binomial Theorem

Using the binomial method, find the inverse z transform of

$$X(z) = \frac{Kz^m}{(z-w)^k}$$

where m and k are integers, and K and w are constants, possibly complex.

Solution The inverse z transform can be obtained by obtaining a binomial series for X(z) that converges in the outside annulus of X(z).

イロン イボン イモン イモン 三日

Such a binomial series can be obtained by expressing X(z) as

$$X(z) = Kz^{m-k} [1 + (-wz^{-1})]^{-k}$$

= $Kz^{m-k} \left[\binom{-k}{0} + \binom{-k}{1} (-wz^{-1}) + \binom{-k}{2} (-wz^{-1})^2 + \dots + \binom{-k}{n} (-wz^{-1})^n + \dots \right]$
where $\binom{-k}{n} = \frac{(-k)(-k-1)\dots(-k-n+1)}{n!}$

Hence

$$X(z) = \sum_{n=-\infty}^{\infty} Ku(nT) \frac{(-k)(-k-1)\cdots(-k-n+1)(-w)^n z^{-n+m-k}}{n!}$$

Frame # 14 Slide # 18

・ロト ・回ト ・ヨト ・ヨト ・ヨ

. . .

$$X(z) = \sum_{n=-\infty}^{\infty} Ku(nT) \frac{(-k)(-k-1)\cdots(-k-n+1)(-w)^n z^{-n+m-k}}{n!}$$

Now if we let n = n' + m - k and then replace n' by n, we have

$$X(z) = \sum_{n=-\infty}^{\infty} \left\{ Ku[(n+m-k)T] \times \frac{(-k)(-k-1)\cdots(-n-m+1)(-w)^{n+m-k}}{(n+m-k)!} \right\} z^{-n}$$

Frame # 15 Slide # 19

(日)

. . .

$$X(z) = \sum_{n=-\infty}^{\infty} \left\{ Ku[(n+m-k)T] \\ \times \frac{(-k)(-k-1)\cdots(-n-m+1)(-w)^{n+m-k}}{(n+m-k)!} \right\} z^{-n}$$

Hence the coefficient of z^{-n} is obtained as

$$x(nT) = \mathcal{Z}^{-1} \left[\frac{Kz^{m}}{(z-w)^{k}} \right]$$

= $Ku[(n+m-k)T] \frac{(-k)(-k-1)\cdots(-n-m+1)(-w)^{n+m-k}}{(n+m-k)!}$

By assigning different values to constants k, K, and m a variety of z-transform pairs can be deduced as shown in the next slide.

Frame # 16 Slide # 20

イロン イヨン イヨン イヨン

3

x(nT)	X(z)
u(nT)	$\frac{z}{z-1}$
u(nT – kT)K	$\frac{Kz^{-(k-1)}}{z-1}$
u(nT)Kw ⁿ	$\frac{Kz}{z-w}$
$u(nT-kT)Kw^{n-1}$	$\frac{K(z/w)^{-(k-1)}}{K(z/w)^{-(k-1)}}$
$u(nT)e^{-\alpha nT}$	$\frac{z - w}{z}$
r(nT)	$\frac{Tz}{(z-1)^2}$
$r(nT)e^{-\alpha nT}$	$\frac{Te^{-\alpha T}z}{(z-e^{-\alpha T})^2}$

Frame # 17 Slide # 21

・ロト ・回ト ・ヨト ・ヨト 三日

Use of Real Convolution

From the real-convolution theorem

$$\mathcal{Z}\sum_{k=-\infty}^{\infty}x_1(kT)x_2(nT-kT)=X_1(z)X_2(z)$$

Frame # 18 Slide # 22

・ロト ・回ト ・ヨト ・ヨト 三日

Use of Real Convolution

From the real-convolution theorem

$$\mathcal{Z}\sum_{k=-\infty}^{\infty}x_1(kT)x_2(nT-kT)=X_1(z)X_2(z)$$

If we take the inverse z transform of both sides, we get

$$\sum_{k=-\infty}^{\infty} x_1(kT)_2(nT - kT) = \mathcal{Z}^{-1}[X_1(z)X_2(z)]$$

or

$$\mathcal{Z}^{-1}[X_1(z)X_2(z)] = \sum_{k=-\infty}^{\infty} x_1(kT)x_2(nT - kT)$$

Thus, if a z transform can be expressed as a *product* of two z transforms whose inverses are available, then performing the convolution summation will yield the desired inverse.

Frame # 18 Slide # 23

・ ロ ト ・ 四 ト ・ 目 ト ・ 目 ト

3

Example – Real Convolution

Find the inverse z transform of

$$X_3(z) = \frac{z}{(z-1)^2}$$

$$X_3(z)=X_1(z)X_2(z)$$

where

$$X_1(z) = \frac{z}{z-1}$$
 and $X_2(z) = \frac{1}{z-1}$

Frame # 19 Slide # 24

(日)

. . .

$$X_1(z)=rac{z}{z-1}$$
 and $X_2(z)=rac{1}{z-1}$

From the table of standard z transforms, we can write

$$x_1(nT) = u(nT)$$
 and $x_2(nT) = u(nT - T)$

Hence for $n \ge 0$, the real convolution yields

$$x_{3}(nT) = \sum_{k=-\infty}^{\infty} x_{1}(kT)x_{2}(nT-kT) = \sum_{k=-\infty}^{\infty} u(kT)u(nT-T-kT)$$

= $\cdots + \underbrace{u(-T)u(nT)}_{k=n-1} + \underbrace{u(0)u(nT-T)}_{k=n} + \underbrace{u(T)u(nT-2T)}_{k=n-1} + \cdots$
+ $\underbrace{u(nT-T)u(0)}_{k=n-1} + \underbrace{u(nT)u(-T)}_{k=n-1} + \cdots$
= $0 + 1 + 1 + \cdots + 1 + 0 = n$

Frame # 20 Slide # 25

・ロト ・回ト ・ヨト ・ヨト ・ヨ

For n < 0, we have

$$x_{3}(nT) = \sum_{k=-\infty}^{\infty} u(kT)u(nT - T - kT)$$

= ...+ $u(-T)u(nT)$ + $u(0)u(nT - T)$ + $u(T)u(nT - 2T)$ +...
+ $u(nT - T)u(0)$ + $u(nT)u(-T)$ +...

and since all the terms are zero, we get

$$x_3(nT)=0$$

(This result also follows from the initial value theorem.)

Frame # 21 Slide # 26

・ロト ・回ト ・ヨト ・ヨト ・ヨ

Summarizing, for $n \ge 0$,

$$x_3(nT) = n$$

and for n < 0,

$$x_3(nT)=0$$

Therefore, for any value of n, we have

$$x_3(nT) = u(nT)n$$

Frame # 22 Slide # 27

メロト メポト メヨト メヨト 二日

Example – Real Convolution

Using the real-convolution theorem, find the inverse z transforms of

$$X_3(z) = \frac{z}{(z-1)^3}$$

Solution For this example, we can write

$$X_1(z) = rac{z}{(z-1)^2}$$
 and $X_2(z) = rac{1}{z-1}$

and from the previous example, we have

$$x_1(nT) = u(nT)n$$
 and $x_2(nT) = u(nT - T)$

Frame # 23 Slide # 28

イロン 不同 とうほう 不同 とう

From the initial value theorem, for n < 0, we have

 $x_3(n)=0$

For $n \ge 0$, the convolution summation gives

$$x_{3}(nT) = \sum_{k=-\infty}^{\infty} ku(kT)u(nT - T - kT)$$

= $+ \underbrace{0 \cdot [u(nT - T)]}_{k=n} + \underbrace{1 \cdot [u(nT - 2T)]}_{k=n} + \cdots$
+ $\underbrace{(n-1)u(0)}_{k=n} + \underbrace{nu(-T)}_{nu(-T)}$
= $+0 + 1 + 2 + \cdots + n - 1 + 0$
= $\sum_{k=1}^{n-1} k$

Frame # 24 Slide # 29



 A closed-form solution can be obtained by using an old trick of algebra.

- A closed-form solution can be obtained by using an old trick of algebra.
- The story goes that Gauss' mathematics teacher had something to attend to and wanted to keep his class busy. So he asked the class to find the sum:

 $1+2+3+\cdots 99$

Frame # 25 Slide # 31

イロン イボン イモン イモン 三日

- A closed-form solution can be obtained by using an old trick of algebra.
- The story goes that Gauss' mathematics teacher had something to attend to and wanted to keep his class busy. So he asked the class to find the sum:

 $1+2+3+\cdots 99$

As the teacher was getting ready to leave, Gauss shouted out "Sir, the answer is 4950!"

Frame # 25 Slide # 32

- A closed-form solution can be obtained by using an old trick of algebra.
- The story goes that Gauss' mathematics teacher had something to attend to and wanted to keep his class busy. So he asked the class to find the sum:

 $1+2+3+\cdots 99$

- As the teacher was getting ready to leave, Gauss shouted out "Sir, the answer is 4950!"
- "It's very simple, Sir, twice the sum is 100×99 ".

Frame # 25 Slide # 33

イロト イヨト イヨト イヨト 三日

Gauss' reasoning was as follows:

That is,

$$\sum_{k=1}^{n-1} k = \frac{1}{2}n(n-1)$$

Using this result, $x_3(nT)$ can be obtained as

$$x_3(nT) = \sum_{k=1}^{n-1} k = \frac{1}{2}u(nT)n(n-1)$$

Frame # 26 Slide # 34

イロト イヨト イヨト イヨト 三日

Use of Long Division

Given a z transform X(z) = N(z)/D(z), a series that converges in the outermost annulus of X(z) can be readily obtained by arranging the numerator and denominator polynomials in descending powers of z and then performing polynomial division also known as *long division*.

Example – Long Division

Using long division, find the inverse z transform of

$$X(z) = \frac{-\frac{1}{4} + \frac{1}{2}z - \frac{1}{2}z^2 - \frac{7}{4}z^3 + 2z^4 + z^5}{-\frac{1}{4} + \frac{1}{4}z - z^2 + z^3}$$

Solution The numerator and denominator polynomials can be arranged in descending powers of *z* as

$$X(z) = \frac{z^5 + 2z^4 - \frac{7}{4}z^3 - \frac{1}{2}z^2 + \frac{1}{2}z - \frac{1}{4}}{z^3 - z^2 + \frac{1}{4}z - \frac{1}{4}}$$

Frame # 28 Slide # 36

イロト イヨト イヨト イヨト 三日

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

$$\frac{z^{2} + 3z + 1 + z^{-2} + z^{-3} + \frac{3}{4}z^{-4} + \cdots}{z^{5} + 2z^{4} - \frac{7}{4}z^{3} - \frac{1}{2}z^{2} + \frac{1}{2}z - \frac{1}{4}}{\frac{\pm z^{5} \pm z^{4} \mp \frac{1}{4}z^{3} \pm \frac{1}{4}z^{2}}{3z^{4} - \frac{8}{4}z^{3} - \frac{1}{4}z^{2} + \frac{1}{2}z - \frac{1}{4}}{\frac{\pm 3z^{4} \pm 3z^{3} \mp \frac{3}{4}z^{2} \pm \frac{3}{4}z}{z^{3} - z^{2} + \frac{5}{4}z - \frac{1}{4}}{\frac{\pm z^{3} \pm z^{2} \mp \frac{1}{4}z \pm \frac{1}{4}}{z^{2}}}$$

$$\frac{z^{3} - z^{2} + \frac{5}{4}z - \frac{1}{4}}{\frac{\pm z^{3} \pm z^{2} \mp \frac{1}{4}z \pm \frac{1}{4}}{z^{2}}}{\frac{1}{z^{2} \pm 1 \mp \frac{1}{4}z^{-1} \pm \frac{1}{4}z^{-2}}{1 - \frac{1}{4}z^{-1} + \frac{1}{4}z^{-2}}}{\frac{1 - \frac{1}{4}z^{-1} + \frac{1}{4}z^{-2}}{\frac{1}{4}z^{-1} \mp \frac{1}{4}z^{-2} \pm \frac{1}{4}z^{-3}}}{\frac{3}{4}z^{-1} + \frac{1}{4}z^{-3}}{\vdots}$$

Frame # 29 Slide # 37

・ロ・・ 日・ ・ 日・ ・ 日・ ・ 日

Therefore,

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

i.e.,

$$x(-2T) = 1$$
, $x(-T) = 3$, $x(0) = 1$, $x(T) = 0$
 $x(2T) = 1$, $x(3T) = 1$, $x(4T) = \frac{3}{4}$, ...

Frame # 30 Slide # 38

・ロト ・回ト ・ヨト ・ヨト 三日

• As illustrated by the previous example, the long-division approach readily yields any nonzero values of the signal for $n \le 0$ but *does not yield* a closed-form solution.

- As illustrated by the previous example, the long-division approach readily yields any nonzero values of the signal for $n \le 0$ but *does not yield* a closed-form solution.
- On the other hand, the general-inversion method yields a closed-form solution but presents certain difficulties in z transforms of two-sided signals because such z transforms have a higher-order pole at the origin whose residue is difficult to obtain.

イロン イヨン イヨン イヨン

- As illustrated by the previous example, the long-division approach readily yields any nonzero values of the signal for $n \le 0$ but *does not yield* a closed-form solution.
- On the other hand, the general-inversion method yields a closed-form solution but presents certain difficulties in z transforms of two-sided signals because such z transforms have a higher-order pole at the origin whose residue is difficult to obtain.
- The inverses of such z transforms can be easily obtained in closed form by finding the values of the signal for $n \le 0$ using *long division* and then applying the *general inversion method* to the remainder of the long division.

イロト イヨト イヨト イヨト 三日

Consider a z transform whose numerator degree exceeds the denominator degree of the form

$$X(z) = \frac{N(z)}{D(z)} = \frac{\sum_{i=0}^{M} a_i z^{M-i}}{\sum_{i=0}^{N} b_i z^{N-i}}$$

Consider a z transform whose numerator degree exceeds the denominator degree of the form

$$X(z) = \frac{N(z)}{D(z)} = \frac{\sum_{i=0}^{M} a_i z^{M-i}}{\sum_{i=0}^{N} b_i z^{N-i}}$$

The first nonzero value of x(nT) occurs at n = (N - M)T according to the initial value theorem.

Performing long division until the signal values x[(N - M)T], x[(N - M + 1)T], ..., x(0) are obtained, X(z) can be expressed as

$$X(z) = \frac{N(z)}{D(z)} = Q(z) + R(z)$$

where

$$Q(z) = x[(N-M)T]z^{(M-N)} + x[(N-M+1)T]z^{(M-N-1)} + \dots + x(0)$$

is the *quotient* polynomial and

$$R(z) = \frac{N'(z)}{D(z)}$$

is the *remainder* whose numerator degree is less than the denominator degree.

Frame # 33 Slide # 44

$$X(z)=rac{N(z)}{D(z)}=Q(z)+R(z)$$
 where $R(z)=rac{N'(z)}{D(z)}$

Hence

$$\begin{aligned} x(nT) &= \mathcal{Z}^{-1}Q(z) + \mathcal{Z}^{-1}\frac{N'(z)}{D(z)} \\ &= x[(N-M)T]z^{(M-N)} + x[(N-M+1)T]z^{(M-N-1)} + \cdots \\ &+ x(0) + \mathcal{Z}^{-1}\frac{N'(z)}{D(z)} \end{aligned}$$

Since $\mathcal{Z}^{-1}\frac{N'(z)}{D(z)}$ represents a right-sided signal, it can be *easily* evaluated in *closed-form* by using the general inversion method.

Frame # 34 Slide # 45

Example – Long Division with General Inversion Method

Using long division along with the general inversion method, obtain a closed-form solution for the inverse z transform of

$$X(z) = \frac{-\frac{1}{4} + \frac{1}{2}z - \frac{1}{2}z^2 - \frac{7}{4}z^3 + 2z^4 + z^5}{-\frac{1}{4} + \frac{1}{4}z - z^2 + z^3}$$

Solution

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

$$z^{5} + 2z^{4} - \frac{7}{4}z^{3} - \frac{1}{2}z^{2} + \frac{1}{2}z - \frac{1}{4}$$

$$\frac{\mp z^{5} \pm z^{4} \mp \frac{1}{4}z^{3} \pm \frac{1}{4}z^{2}}{3z^{4} - \frac{8}{4}z^{3} - \frac{1}{4}z^{2} + \frac{1}{2}z - \frac{1}{4}}$$

$$\frac{\mp 3z^{4} \pm 3z^{3} \mp \frac{3}{4}z^{2} \pm \frac{3}{4}z}{z^{3} - z^{2} + \frac{5}{4}z - \frac{1}{4}}$$

$$\frac{\mp z^{3} \pm z^{2} \mp \frac{1}{4}z \pm \frac{1}{4}}{z}$$

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

Frame # 36 Slide # 47

Digital Signal Processing – Sec. 3.8

・ロト ・回ト ・ヨト ・ヨト 三日

Applying the inverse z transform, we have

$$x(nT) = \mathcal{Z}^{-1}\left(z^2 + 3z + 1 + \frac{z}{z^3 - z^2 + \frac{1}{4}z - \frac{1}{4}}\right)$$
$$= x(-2T)z^2 + x(-T)z + x(0) + \mathcal{Z}^{-1}R(z)$$

where x(-2T) = 1, x(-T) = 3, x(0) = 1, and

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

The inverse z transform of R(z) can now be obtained by using the general inversion method.

Frame # 37 Slide # 48

イロン イボン イモン イモン 三日

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

Since $-j\frac{1}{2} = \frac{1}{2}e^{-j\pi/2}$, the residues of $R(z)z^{n-1}$ can be obtained as

$$R_{1} = \lim_{z \to 1} \frac{z^{n}}{(z^{2} + \frac{1}{4})} = \frac{1}{1 + \frac{1}{4}} = \frac{4}{5}$$

$$R_{2} = \lim_{z \to -j\frac{1}{2}} \frac{z^{n}}{(z - 1)(z - j\frac{1}{2})} = \frac{\left(\frac{1}{2}\right)^{n} e^{-jn\pi/2}}{(-\frac{1}{2} + j)}$$

$$= \frac{2}{\sqrt{5}} \frac{\left(\frac{1}{2}\right)^{n} e^{-jn\pi/2}}{e^{j(\pi - tan^{-1}2)}} = \frac{2}{\sqrt{5}} \left(\frac{1}{2}\right)^{n} e^{-j(n\pi/2 + \pi - tan^{-1}2)}$$

$$R_{3} = R_{2}^{*} = \frac{2}{\sqrt{5}} \left(\frac{1}{2}\right)^{n} e^{j(n\pi/2 + \pi - tan^{-1}2)}$$

Frame # 38 Slide # 49

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 - のへぐ

Thus for $n \ge 1$, we have

$$R(z) =) R_1 + R_2 + R_3$$

= $\frac{4}{5} + \frac{4}{\sqrt{5}} \left(\frac{1}{2}\right)^n \frac{1}{2} \left[e^{j(n\pi/2 + \pi - tan^{-1}2)} + e^{-j(n\pi/2 + \pi - tan^{-1}2)} \right]$

Hence

$$r(nT) = \frac{4}{5}u(nT) + \frac{4}{\sqrt{5}}\left(\frac{1}{2}\right)^{n}\cos(n\pi/2 + \pi - \tan^{-1}2)$$

Since x(-2T) = 1, x(-T) = 3, and x(0) = 1, the value of x(nT) for any value of *n* is given by

$$x(nT) = \delta(nT + 2T) + 3\delta(nT + T) + \delta(nT) + u(nT - T)[\frac{4}{5} + \frac{4}{\sqrt{5}} (\frac{1}{2})^n \cos(n\pi/2 + \pi - tan^{-1}2)]$$

Frame # 39 Slide # 50

イロン イヨン イヨン イヨン

Use of Partial Fractions

If the degree of the numerator polynomial in X(z) is equal to or less than the degree of the denominator polynomial and the poles are simple, the inverse of X(z) can very quickly be obtained through the use of partial fractions.

Use of Partial Fractions

- If the degree of the numerator polynomial in X(z) is equal to or less than the degree of the denominator polynomial and the poles are simple, the inverse of X(z) can very quickly be obtained through the use of partial fractions.
- Two techniques are available, as detailed next.

Use of Partial Fractions, Technique I

• The function X(z)/z can be expanded into partial fractions as

$$\frac{X(z)}{z} = \frac{R_0}{z} + \sum_{i=1}^{P} \frac{R_i}{z - p_i}$$

where P is the number of poles in X(z) and

$$R_0 = \lim_{z \to 0} X(z)$$
 $R_i = \operatorname{res}_{z=p_i} \left[\frac{X(z)}{z} \right]$

Frame # 41 Slide # 53

イロト イヨト イヨト イヨト 三日

Use of Partial Fractions, Technique I

• The function X(z)/z can be expanded into partial fractions as

$$\frac{X(z)}{z} = \frac{R_0}{z} + \sum_{i=1}^{P} \frac{R_i}{z - p_i}$$

where P is the number of poles in X(z) and

$$R_0 = \lim_{z \to 0} X(z)$$
 $R_i = \operatorname{res}_{z=\rho_i} \left[\frac{X(z)}{z} \right]$

$$X(z) = R_0 + \sum_{i=1}^{P} \frac{R_i z}{z - p_i}$$

Frame # 41 Slide # 54

イロト イヨト イヨト イヨト 三日

Use of Partial Fractions, Technique I Cont'd

$$X(z) = R_0 + \sum_{i=1}^{P} \frac{R_i z}{z - p_i}$$

Therefore,

$$x(nT) = Z^{-1}\left(R_0 + \sum_{i=1}^{P} \frac{R_i z}{z - p_i}\right) = Z^{-1}R_0 + \sum_{i=1}^{P} Z^{-1} \frac{R_i z}{z - p_i}$$

and from the table of standard z transforms, we get

$$x(nT) = R_0\delta(nT) + \sum_{i=1}^{P} u(nT)R_ip_i^n$$

Frame # 42 Slide # 55

Example – Partial Fractions Method

Using Technique I, find the inverse z transform of

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

Solution On expanding X(z)/z into partial fractions, we get

$$\frac{X(z)}{z} = \frac{1}{z^2 + z + \frac{1}{2}} = \frac{1}{(z - p_1)(z - p_2)} = \frac{R_1}{z - p_1} + \frac{R_2}{z - p_2}$$

 $p_1 = \frac{e^{j3\pi/4}}{\sqrt{2}}$ and $p_2 = \frac{e^{-j3\pi/4}}{\sqrt{2}}$

where

Thus we obtain

$$R_1 = \operatorname{res}_{z=p_1} \left[\frac{X(z)}{z} \right] = -j$$
 and $R_2 = \operatorname{res}_{z=p_2} \left[\frac{X(z)}{z} \right] = j$

Note: Complex conjugate poles give complex conjugate residues.

Frame # 43 Slide # 56

・ロト ・日 ・ ・ ヨ ・ ・ ヨ

From the table of z transforms, we can now obtain

$$\begin{aligned} x(nT) &= u(nT) \left(-jp_1^n + jp_2^n \right) \\ &= \left(\frac{1}{2} \right)^{n/2} u(nT) \frac{1}{j} \left(e^{j3\pi n/4} - e^{-j3\pi n/4} \right) \\ &= 2 \left(\frac{1}{2} \right)^{n/2} u(nT) \sin \frac{3\pi n}{4} \quad \blacksquare \end{aligned}$$

Frame # 44 Slide # 57

・ロト ・回ト ・ヨト ・ヨト ・ヨ

Use of Partial Fractions, Technique II

An alternative approach is to expand X(z) into partial fractions as $X(z) = R_0 + \sum_{i=1}^{P} \frac{R_i}{z - p_i}$

where
$$R_0 = \lim_{z \to \infty} X(z)$$
 $R_i = \operatorname{res}_{z=p_i} X(z)$

and P is the number of poles in X(z).

Frame # 45 Slide # 58

(4回) (4回) (4回) (回)

Use of Partial Fractions, Technique II

An alternative approach is to expand X(z) into partial fractions as $X(z) = R_0 + \sum_{i=1}^{P} \frac{R_i}{z - p_i}$

where
$$R_0 = \lim_{z \to \infty} X(z)$$
 $R_i = \operatorname{res}_{z=p_i} X(z)$

and P is the number of poles in X(z).

Thus

$$x(nT) = \mathcal{Z}^{-1} \left[R_0 + \sum_{i=1}^{P} \frac{R_i}{z - p_i} \right]$$
$$= \mathcal{Z}^{-1} R_0 + \sum_{i=1}^{P} \mathcal{Z}^{-1} \frac{R_i}{z - p_i}$$

Frame # 45 Slide # 59

Use of Partial Fractions, Technique II Cont'd

$$x(nT) = \mathcal{Z}^{-1}R_0 + \sum_{i=1}^{P} \mathcal{Z}^{-1} \frac{R_i}{z - p_i}$$

■ Therefore, from Table 3.2, we obtain

$$X(nT) = R_0\delta(nT) + \sum_{i=1}^{P} u(nT - T)R_ip_i^{n-1}$$

Frame # 46 Slide # 60

イロン イボン イモン イモン 三日

Example – Partial Fractions Method

Using Technique II, find the inverse z transform of

$$X(z) = \frac{z}{\left(z - \frac{1}{2}\right)\left(z - \frac{1}{4}\right)}$$

Solution X(z) can be expressed as

$$X(z) = \frac{z}{\left(z - \frac{1}{2}\right)\left(z - \frac{1}{4}\right)} = R_0 + \frac{R_1}{z - \frac{1}{2}} + \frac{R_2}{z - \frac{1}{4}}$$

where

$$R_{0} = \lim_{z \to \infty} X(z) = \lim_{z \to \infty} \frac{z}{\left(z - \frac{1}{2}\right)\left(z - \frac{1}{4}\right)} = \lim_{z \to \infty} \frac{1}{z} = 0$$

$$R_{1} = \operatorname{res}_{z = \frac{1}{2}} X(z) = \frac{z}{\left(z - \frac{1}{4}\right)} \bigg|_{z = \frac{1}{2}} = 2$$

Frame # 47 Slide # 61

• • •

$$R_{0} = \lim_{z \to \infty} X(z) = \lim_{z \to \infty} \frac{z}{\left(z - \frac{1}{2}\right)\left(z - \frac{1}{4}\right)} = \lim_{z \to \infty} \frac{1}{z} = 0$$

$$R_{1} = \operatorname{res}_{z = \frac{1}{2}} X(z) = \frac{z}{\left(z - \frac{1}{4}\right)} \bigg|_{z = \frac{1}{2}} = 2$$

and
$$R_2 = \operatorname{res}_{z=\frac{1}{4}} X(z) = \left. \frac{z}{\left(z - \frac{1}{2}\right)} \right|_{z=\frac{1}{4}} = -1$$

Hence
$$X(z) = \frac{2}{z - \frac{1}{2}} + \frac{-1}{z - \frac{1}{4}}$$

and from Table 3.2

$$x(nT) = 4u(nT - T)\left[\left(\frac{1}{2}\right)^n - \left(\frac{1}{4}\right)^n\right] \quad \blacksquare$$

Frame # 48 Slide # 62

・ロト ・回ト ・ヨト ・ヨト 三日

Use of Partial Fractions Cont'd

The partial fraction method is based on the assumption that the denominator degree of the z transform is equal to or greater than the numerator degree.

Use of Partial Fractions Cont'd

- The partial fraction method is based on the assumption that the denominator degree of the z transform is equal to or greater than the numerator degree.
- If this is not the case, then through long division the z transform can be expressed as

$$X(z) = \frac{N(z)}{D(z)} = Q(z) + R(z)$$

where

$$Q(z) = x[(N-M)T]z^{(M-N)} + x[(N-M+1)T]z^{(M-N-1)} + \dots + x(0)$$

is the *quotient* polynomial and

$$R(z)=\frac{N'(z)}{D(z)}$$

is the *remainder* polynomial whose denominator degree is greater than the numerator degree.

Frame # 49 Slide # 64

A. Antoniou

イロト イポト イヨト イヨト

Important Notes

- Given a z transform X(z), a partial fraction expansion can be obtained through the following steps:
 - represent the residues by variables,
 - generate a system of simultaneous equations, and then
 - solve the system of equations for the residues.

For example, if

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

we can write

$$X(z) = R_0 + \frac{R_1}{z - 1} + \frac{R_2}{z - 2}$$

= $\frac{R_0(z - 1)(z - 2) + R_1 z - 2R_1 + R_2 z - R_2}{(z - 1)(z - 2)}$
= $\frac{R_0(z^2 - 3z + 2) + R_1 z - 2R_1 + R_2 z - R_2}{(z - 1)(z - 2)}$
= $\frac{R_0 z^2 - 3R_0 z + 2R_0 + R_1 z - 2R_1 + R_2 z - R_2}{(z - 1)(z - 2)}$
= $\frac{R_0 z^2 + (R_1 + R_2 - 3R_0)z + 2R_0 - 2R_1 - R_2}{(z - 1)(z - 2)}$ (B)

Frame # 51 Slide # 66

・ロト ・回ト ・ヨト ・ヨト ・ヨ

By equating equal powers of z in Eqs. (A) and (B), we get

$$\begin{array}{ll} z^2: & R_0 = 1 \\ z^1: & R_1 + R_2 - 3R_0 = 0 \\ z^0: & 2R_0 - 2R_1 - R_2 = -2 \end{array}$$

イロン イボン イモン イモン 三日

By equating equal powers of z in Eqs. (A) and (B), we get

$$\begin{array}{ll} z^2: & R_0 = 1 \\ z^1: & R_1 + R_2 - 3R_0 = 0 \\ z^0: & 2R_0 - 2R_1 - R_2 = -2 \end{array}$$

 Solving this system of equations would give the correct solution as

$$R_0 = 1, \quad R_1 = 1, \quad R_2 = 2$$

Frame # 52 Slide # 68

■ For a *z* transform with six poles, a set of 6 simultaneous equations with 6 unknowns would need to be solved.

イロン イヨン イヨン イヨン

- For a *z* transform with six poles, a set of 6 simultaneous equations with 6 unknowns would need to be solved.
- Obviously, this is a very *inefficient method* and it should definitely be avoided.

イロン イヨン イヨン イヨン

The quick solution for this example is easily obtained by evaluating the residues individually, as follows:

$$R_{0} = \frac{z^{2} - 2}{(z - 1)(z - 2)} \bigg|_{z = \infty} = 1, \quad R_{1} = \frac{z^{2} - 2}{(z - 2)} \bigg|_{z = 1} = 1$$
$$R_{2} = \frac{z^{2} - 2}{(z - 1)} \bigg|_{z = 2} = 2$$

イロン イヨン イヨン イヨン

The quick solution for this example is easily obtained by evaluating the residues individually, as follows:

$$R_{0} = \frac{z^{2} - 2}{(z - 1)(z - 2)} \bigg|_{z = \infty} = 1, \quad R_{1} = \frac{z^{2} - 2}{(z - 2)} \bigg|_{z = 1} = 1$$
$$R_{2} = \frac{z^{2} - 2}{(z - 1)} \bigg|_{z = 2} = 2$$

Hence

$$X(z) = \frac{z^2 - 2}{(z - 1)(z - 2)} = R_0 + \frac{R_1}{z - 1} + \frac{R_2}{z - 2}$$
$$= 1 + \frac{1}{z - 1} + \frac{2}{z - 2}$$

Frame # 54 Slide # 72

イロン イボン イモン イモン 三日

In the partial-fraction method, constant R₀ must always be included although it may sometimes be found to be zero.

イロン イヨン イヨン イヨン

- In the partial-fraction method, constant R₀ must always be included although it may sometimes be found to be zero.
- For example, if R_0 were omitted in the partial-fraction expansion

$$X(z) = \frac{z^2 - 2}{(z - 1)(z - 2)} = R_0 + \frac{R_1}{z - 1} + \frac{R_2}{z - 2}$$

then the right-hand side would assume the form

$$\frac{R_1}{z-1} + \frac{R_2}{z-2} = \frac{(R_1 + R_2)z - (2R_1 + R_2)}{(z-1)(z-2)}$$

which cannot represent the given function whatever the values of R_1 and R_2 !

Frame # 55 Slide # 74

By the way, you can always check your work by combining the partial fractions back into a function, as you can check a division by multiplying.

イロト イヨト イヨト イヨト 三日

This slide concludes the presentation. Thank you for your attention.