Chapter 5 THE APPLICATION OF THE Z TRANSFORM 5.1 Introduction 5.2 The Discrete-Time Transfer Function

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► Through the use of the *z* transform, a discrete-time system can be characterized by a discrete-time transfer function.

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- ▶ The discrete-time transfer function plays the same key role as the continuous-time transfer function in an analog system.

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- ► Through the use of the *z* transform, a discrete-time system can be characterized by a discrete-time transfer function.
- ► The discrete-time transfer function plays the same key role as the continuous-time transfer function in an analog system.
- It can be used to obtain the time-domain response of a system to any excitation or its frequency-domain response.

- ► Through the use of the *z* transform, a discrete-time system can be characterized by a discrete-time transfer function.
- ► The discrete-time transfer function plays the same key role as the continuous-time transfer function in an analog system.
- It can be used to obtain the time-domain response of a system to any excitation or its frequency-domain response.
- ▶ In this presentation, the definition, derivation, and properties of the discrete-time transfer function are examined.

Discrete-Time Transfer Function

The transfer function of a discrete-time system is the ratio of the z transforms of the response and the excitation.

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Discrete-Time Transfer Function

- ▶ The transfer function of a discrete-time system is the *ratio of the z transforms of the response and the excitation.*
- ▶ Consider a linear time-invariant discrete-time system and let
 - -x(nT) be the excitation (or input)
 - y(nT) be the response (or output)
 - -h(nT) be the impulse response

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Discrete-Time Transfer Function Cont'd

▶ The convolution summation gives

$$y(nT) = \sum_{k=-\infty}^{\infty} x(kT)h(nT - kT)$$

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Discrete-Time Transfer Function Cont'd

The convolution summation gives

$$y(nT) = \sum_{k=-\infty}^{\infty} x(kT)h(nT - kT)$$

From the real-convolution theorem (see Chap. 3), we have

$$\mathcal{Z}y(nT) = \mathcal{Z}x(nT)\mathcal{Z}h(nT)$$

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Discrete-Time Transfer Function Cont'd

The convolution summation gives

$$y(nT) = \sum_{k=-\infty}^{\infty} x(kT)h(nT - kT)$$

From the real-convolution theorem (see Chap. 3), we have

$$\mathcal{Z}y(nT) = \mathcal{Z}x(nT)\mathcal{Z}h(nT)$$

▶ Therefore,

$$\frac{Y(z)}{X(z)} = H(z)$$

In effect, the transfer function is also the *z* transform of the impulse response of the system.

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Derivation of Transfer Function from Difference Eqn.

A noncausal, linear, time-invariant, recursive discrete-time system can be represented by the difference equation

$$y(nT) = \sum_{i=-M}^{N} a_i x(nT - iT) - \sum_{i=1}^{N} b_i y(nT - iT)$$

where M and N are positive integers.

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Derivation of Transfer Function from Difference Eqn.

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where M and N are positive integers.

▶ The *z* transform gives

$$Y(z) = \mathcal{Z}y(nT) = \mathcal{Z}\sum_{i=-M}^{N} a_i x(nT - iT) - \mathcal{Z}\sum_{i=1}^{N} b_i y(nT - iT)$$

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$$Y(z) = \mathcal{Z} \sum_{i=-M}^{N} a_i x(nT - iT) - \mathcal{Z} \sum_{i=1}^{N} b_i y(nT - iT)$$

Using the *linearity and time-shifting theorems* of the *z* transform, we get

$$Y(z) = \sum_{i=-M}^{N} a_i z^{-i} \mathcal{Z} x(nT) - \sum_{i=1}^{N} b_i z^{-i} \mathcal{Z} y(nT)$$
$$= \sum_{i=-M}^{N} a_i z^{-i} X(z) - \sum_{i=1}^{N} b_i z^{-i} Y(z)$$

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Digital Signal Processing – Secs. 5.1, 5.2

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 $Y(z) = \sum_{i=-M}^{N} a_i z^{-i} X(z) - \sum_{i=1}^{N} b_i z^{-i} Y(z)$

Solving for Y(z)/X(z) and then multiplying the numerator and denominator polynomials by z^N , we get

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{i=-M}^{N} a_i z^{-i}}{1 + \sum_{i=1}^{N} b_i z^{-i}} = \frac{\sum_{i=-M}^{N} a_i z^{N-i}}{z^N + \sum_{i=1}^{N} b_i z^{N-i}}$$
$$= \frac{a_{(-M)} z^{M+N} + a_{(-M+1)} z^{M+N-1} + \dots + a_N}{z^N + b_1 z^{N-1} + \dots + b_N}$$

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Digital Signal Processing – Secs. 5.1, 5.2

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 $H(z) = \frac{a_{(-M)}z^{M+N} + a_{(-M+1)}z^{M+N-1} + \dots + a_N}{z^N + b_1 z^{N-1} + \dots + b_N}$

If M = N = 2, we have

$$H(z) = \frac{N(z)}{D(z)} = \frac{a_{(-2)}z^4 + a_{(-1)}z^3 + a_0z^2 + a_1z + a_2}{z^2 + b_1z + b_2}$$

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Digital Signal Processing – Secs. 5.1, 5.2

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Note: In noncausal systems, the degree of the numerator polynomial exceeds the degree of the denominator polynomial.

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For a causal system, M = 0 and hence

$$H(z) = \frac{a_{(-M)}z^{M+N} + a_{(-M+1)}z^{M+N-1} + \dots + a_N}{z^N + b_1 z^{N-1} + \dots + b_N}$$
$$= \frac{a_0 z^N + a_1 z^{N-1} + \dots + a_N}{z^N + b_1 z^{N-1} + \dots + b_N}$$

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$$= \frac{a_0 z^N + a_1 z^{N-1} + \dots + a_N}{z^N + b_1 z^{N-1} + \dots + b_N}$$

Since some of the numerator coefficients can be zero, we conclude that in causal recursive systems the numerator degree is equal to or less than the denominator degree.

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Representation by Zero-Pole Plots

By factorizing the numerator and denominator polynomials, the transfer function of a noncausal system can be expressed as

$$H(z) = \frac{N(z)}{D(z)} = \frac{H_0 \prod_{i=1}^{Z} (z - z_i)^{m_i}}{\prod_{i=1}^{P} (z - p_i)^{n_i}}$$

where

- $-z_1, z_2, \ldots, z_Z$ are the zeros of H(z)
- $-p_1, p_2, \ldots, p_P$ are the poles of H(z)
- $-m_i$ is the order of zero z_i
- n_i is the order of pole p_i
- $M + N = \sum_{i=1}^{Z} m_i$ is the order of N(z)
- $N = \sum_{i=1}^{P} n_i$ is the order of D(z)
- H_0 is a multiplier constant

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Representation by Zero-Pole Plots Cont'd

$$H(z) = \frac{N(z)}{D(z)} = \frac{H_0 \prod_{i=1}^{Z} (z - z_i)^{m_i}}{\prod_{i=1}^{P} (z - p_i)^{n_i}}$$

► The order of a discrete-time transfer function is the order of N(z) or D(z), whichever is larger, i.e., M + N if M > 0 or N if M = 0.

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Representation by Zero-Pole Plots Cont'd

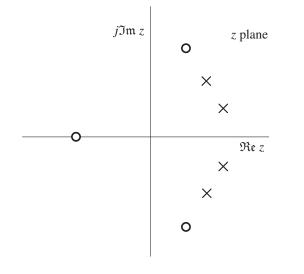
$$H(z) = \frac{N(z)}{D(z)} = \frac{H_0 \prod_{i=1}^{Z} (z - z_i)^{m_i}}{\prod_{i=1}^{P} (z - p_i)^{n_i}}$$

- ► The order of a discrete-time transfer function is the order of N(z) or D(z), whichever is larger, i.e., M + N if M > 0 or N if M = 0.
- ▶ Discrete-time systems can be represented by zero-pole plots.

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Representation by Zero-Pole Plots Cont'd



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Transfer Function in Nonrecursive Systems

▶ A nonrecursive system can be represented by the difference equation

$$y(nT) = \sum_{i=0}^{N} a_i x(nT - iT)$$

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Transfer Function in Nonrecursive Systems

▶ A nonrecursive system can be represented by the difference equation

$$y(nT) = \sum_{i=0}^{N} a_i x(nT - iT)$$

Hence the transfer function assumes the form

$$\frac{Y(z)}{X(z)} = H(z) = \sum_{i=0}^{N} a_i z^{-i}$$
$$= \frac{\sum_{i=0}^{N} a_i z^{N-i}}{z^N}$$

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Evidently, the poles of nonrecursive systems are all located at the origin of the z plane.

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Derivation of Transfer Function from a Network

The unit delay, adder, and multiplier are characterized by the equations

$$y(nT) = x(nT - T), \quad y(nT) = \sum_{i=1}^{K} x_i(nT), \quad y(nT) = mx(nT)$$

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Hence if we apply the z transform, we get

$$Y(z) = z^{-1}X(z), \quad Y(z) = \sum_{i=1}^{K} X_i(z), \quad Y(z) = mX(z)$$

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Digital Signal Processing – Secs. 5.1, 5.2

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Derivation of Transfer Function from a Network

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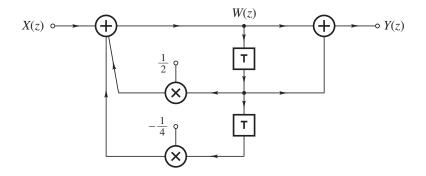
▶ By using these relations, H(z) can be obtained directly from a network representation.

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Example

Find the transfer function of the system:

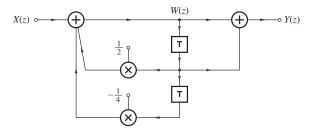


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Solution By inspection

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

and

$$Y(z) = W(z) + z^{-1}W(z)$$

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

and

$$Y(z) = W(z) + z^{-1}W(z)$$

Hence

$$W(z) = rac{X(z)}{1 - rac{1}{2}z^{-1} + rac{1}{4}z^{-2}}, \qquad Y(z) = (1 + z^{-1})W(z)$$

If we eliminate W(z) in the right-hand equation, we obtain

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

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Derivation from a State-Space Representation

► A discrete-time system can be represented by the state-space representation

$$\mathbf{q}(nT+T) = \mathbf{A}\mathbf{q}(nT) + \mathbf{b}x(nT) \tag{A}$$

$$y(nT) = \mathbf{c}^T \mathbf{q}(nT) + dx(nT)$$
(B)

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Derivation from a State-Space Representation

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$$y(nT) = \mathbf{c}^T \mathbf{q}(nT) + dx(nT)$$
(B)

• Applying the z transform to Eq. (A), we get

$$\mathcal{Z}\mathbf{q}(nT+T) = \mathbf{A}\mathcal{Z}\mathbf{q}(nT) + \mathbf{b}\mathcal{Z}x(nT)$$
$$z\mathbf{Q}(z) = \mathbf{A}\mathbf{Q}(z) + \mathbf{b}X(z)$$

or

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Derivation from a State-Space Representation

► A discrete-time system can be represented by the state-space representation

$$\mathbf{q}(nT+T) = \mathbf{A}\mathbf{q}(nT) + \mathbf{b}\mathbf{x}(nT) \tag{A}$$

$$y(nT) = \mathbf{c}^T \mathbf{q}(nT) + dx(nT)$$
(B)

• Applying the z transform to Eq. (A), we get

$$\mathcal{Z}\mathbf{q}(nT+T) = \mathbf{A}\mathcal{Z}\mathbf{q}(nT) + \mathbf{b}\mathcal{Z}\mathbf{x}(nT)$$
$$z\mathbf{Q}(z) = \mathbf{A}\mathbf{Q}(z) + \mathbf{b}X(z)$$

or

Hence
$$z \mathbf{I} \mathbf{Q}(z) = \mathbf{A} \mathbf{Q}(z) + \mathbf{b} X(z)$$

or $\mathbf{Q}(z) = (z \mathbf{I} - \mathbf{A})^{-1} \mathbf{b} X(z)$ (C)

where I is the identity matrix.

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Derivation from a State-Space Representation Cont'd

$$\mathbf{q}(nT+T) = \mathbf{A}\mathbf{q}(nT) + \mathbf{b}x(nT)$$
(A)

$$y(nT) = \mathbf{c}^T \mathbf{q}(nT) + dx(nT)$$
(B)

$$\mathbf{Q}(z) = (z\mathbf{I} - \mathbf{A})^{-1}\mathbf{b}X(z) \tag{C}$$

▶ Now from Eq. (B)

$$Y(z) = \mathbf{c}^{\mathsf{T}} \mathbf{Q}(z) + dX(z) \tag{D}$$

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or

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Derivation from a State-Space Representation Cont'd

$$\mathbf{q}(nT+T) = \mathbf{A}\mathbf{q}(nT) + \mathbf{b}x(nT)$$
(A)

$$y(nT) = \mathbf{c}^{T}\mathbf{q}(nT) + dx(nT)$$
(B)

$$\mathbf{Q}(z) = (z\mathbf{I} - \mathbf{A})^{-1}\mathbf{b}X(z) \tag{C}$$

Now from Eq. (B)

$$Y(z) = \mathbf{c}^{\mathsf{T}} \mathbf{Q}(z) + dX(z) \tag{D}$$

▶ If we now eliminate $\mathbf{Q}(z)$ using Eq. (D), we have

$$H(z) = \frac{Y(z)}{X(z)} = \frac{N(z)}{D(z)} = \mathbf{c}^{\mathsf{T}} (z\mathbf{I} - \mathbf{A})^{-1} \mathbf{b} + d \quad \blacksquare$$

where N(z) and D(z) are polynomials in z.

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