

The z-Transform

AND ITS APPLICATIONS

z-Transform

- The **z-transform** is the most general concept for the transformation of discrete-time series.
- The **Laplace transform** is the more general concept for the transformation of continuous time processes.
- For example, the Laplace transform allows you to transform a differential equation, and its corresponding initial and boundary value problems, into a space in which the equation can be solved by ordinary algebra.
- The switching of spaces to transform calculus problems into algebraic operations on transforms is called operational calculus. The Laplace and z transforms are the most important methods for this purpose.

The Transforms

The Laplace transform of a function $f(t)$:

$$F(s) = \int_0^{\infty} f(t)e^{-st} dt$$

The one-sided z-transform of a function $x(n)$:

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

The two-sided z-transform of a function $x(n)$:

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

Relationship to Fourier Transform

Note that expressing the complex variable z in polar form reveals the relationship to the Fourier transform:

$$X(re^{i\omega}) = \sum_{n=-\infty}^{\infty} x(n)(re^{i\omega})^{-n}, \text{ or}$$

$$X(re^{i\omega}) = \sum_{n=-\infty}^{\infty} x(n)r^{-n}e^{-i\omega n}, \text{ and if } r = 1,$$

$$X(e^{i\omega}) = X(\omega) = \sum_{n=-\infty}^{\infty} x(n)e^{-i\omega n}$$

which is the **Fourier transform** of $x(n)$.

Region of Convergence

The z-transform of $x(n)$ can be viewed as the Fourier transform of $x(n)$ multiplied by an exponential sequence r^n , and the z-transform may converge even when the Fourier transform does not.

By redefining convergence, it is possible that the Fourier transform may converge when the z-transform does not.

For the Fourier transform to converge, the sequence must have finite energy, or:

$$\sum_{n=-\infty}^{\infty} |x(n)r^{-n}| < \infty$$

Convergence, continued

The power series for the z-transform is called a

Laurent series:
$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

The Laurent series, and therefore the z-transform, represents an analytic function at every point inside the region of convergence, and therefore the z-transform and all its derivatives must be continuous functions of z inside the region of convergence.

In general, the Laurent series will converge in an annular region of the z -plane.

Some Special Functions

First we introduce the **Dirac delta function** (or unit sample function):

$$\delta(n) = \begin{cases} 0, & n \neq 0 \\ 1, & n = 0 \end{cases} \quad \text{or} \quad \delta(t) = \begin{cases} 0, & t \neq 0 \\ 1, & t = 0 \end{cases}$$

This allows an arbitrary sequence $x(n)$ or continuous-time function $f(t)$ to be expressed as:

$$x(n) = \sum_{k=-\infty}^{\infty} x(k)\delta(n-k)$$

$$f(t) = \int_{-\infty}^{\infty} f(x)\delta(x-t)dt$$

Convolution, Unit Step

These are referred to as discrete-time or continuous-time **convolution**, and are denoted by:

$$x(n) = x(n) * \delta(n)$$

$$f(t) = f(t) * \delta(t)$$

We also introduce the **unit step function**:

$$u(n) = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases} \quad \text{or} \quad u(t) = \begin{cases} 1, & t \geq 0 \\ 0, & t < 0 \end{cases}$$

Note also:

$$u(n) = \sum_{k=-\infty}^{\infty} \delta(k)$$

Poles and Zeros

When $X(z)$ is a rational function, i.e., a ratio of polynomials in z , then:

1. The roots of the numerator polynomial are referred to as **the zeros of $X(z)$** , and
2. The roots of the denominator polynomial are referred to as **the poles of $X(z)$** .

Note that no poles of $X(z)$ can occur within the region of convergence since the z -transform does not converge at a pole.

Furthermore, the region of convergence is bounded by poles.

Example

$$x(n) = a^n u(n)$$

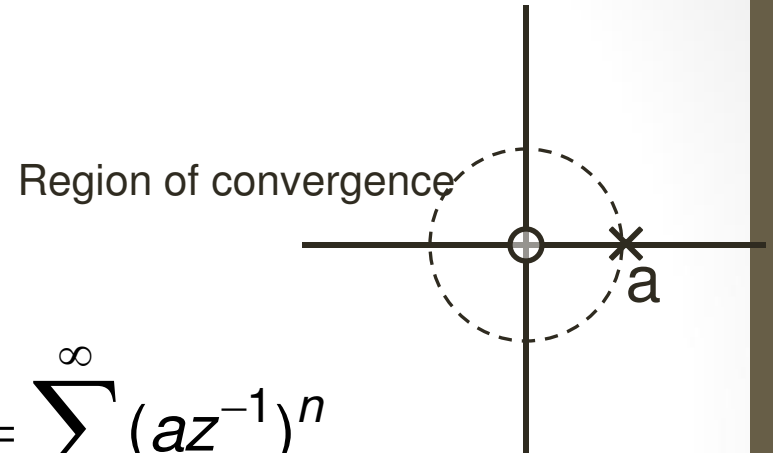
The z-transform is given by:

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

Which converges to:

$$X(z) = \frac{1}{1 - az^{-1}} = \frac{z}{z - a} \quad \text{for } |z| > |a|$$

Clearly, $X(z)$ has a zero at $z = 0$ and a pole at $z = a$.



Convergence of Finite Sequences

Suppose that only a finite number of sequence values are nonzero, so that:

$$X(z) = \sum_{n=n_1}^{n_2} x(n)z^{-n}$$

Where n_1 and n_2 are finite integers. Convergence requires

$$|x(n)| < \infty \text{ for } n_1 \leq n \leq n_2.$$

So that finite-length sequences have a region of convergence that is at least $0 < |z| < \infty$, and may include either $z = 0$ or $z = \infty$.

Inverse z-Transform

The inverse z-transform can be derived by using Cauchy's integral theorem. Start with the z-transform

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

Multiply both sides by z^{k-1} and integrate with a contour integral for which the contour of integration encloses the origin and lies entirely within the region of convergence of $X(z)$:

$$\begin{aligned} \frac{1}{2\pi i} \oint_C X(z) z^{k-1} dz &= \frac{1}{2\pi i} \oint_C \sum_{n=-\infty}^{\infty} x(n) z^{-n+k-1} dz \\ &= \sum_{n=-\infty}^{\infty} x(n) \frac{1}{2\pi i} \oint_C z^{-n+k-1} dz \end{aligned}$$

$$\frac{1}{2\pi i} \oint_C X(z) z^{k-1} dz = x(n) \text{ is the inverse z - transform.}$$

Properties

- z-transforms are linear:

- The transform of a shifted sequence:

$$\mathcal{Z}[ax(n) + by(n)] = aX(z) + bY(z)$$

- Multiplication:

$$\mathcal{Z}[x(n + n_0)] = z^{n_0} X(z)$$

But multiplication will affect the region of convergence and all the pole-zero locations will be scaled by a factor of a .

$$\mathcal{Z}[a^n x(n)] = X(a^{-1}z)$$

Convolution of Sequences

$$w(n) = \sum_{k=-\infty}^{\infty} x(k)y(n-k)$$

Then

$$\begin{aligned} W(z) &= \sum_{n=-\infty}^{\infty} \left[\sum_{k=-\infty}^{\infty} x(k)y(n-k) \right] z^{-n} \\ &= \sum_{k=-\infty}^{\infty} x(k) \sum_{n=-\infty}^{\infty} y(n-k) z^{-n} \end{aligned}$$

let $m = n - k$

$$W(z) = \sum_{k=-\infty}^{\infty} x(k) \left[\sum_{m=-\infty}^{\infty} y(m) z^{-m} \right] z^{-k}$$

$W(z) = X(z)Y(z)$ for values of z inside the regions of convergence of both.