

5.4 FORMATION OF DIFFERENCE EQUATION & SOLUTION OF DIFFERENCE EQUATION

	<p>Derive the difference equation from $u_n = a + b3^n$</p> <p>Solution: $u_n = a + b3^n$ -----(1)</p> <p>Replace n by $n+1$ in (1)</p> $u_{n+1} = a + b3^{n+1}$ $u_{n+1} = a + 3b3^n$ -----(2) <p>Replace n by $n+2$ in (1)</p> $u_{n+2} = a + b3^{n+2}$ $u_{n+2} = a + 9b3^n$ -----(3) <p>From (1), (2) and (3)</p> $\begin{vmatrix} u_n & 1 & 1 \\ u_{n+1} & 1 & 3 \\ u_{n+2} & 1 & 9 \end{vmatrix} = 0$ $u_n(9-3) - 1(3u_{n+2} - 9u_{n+1}) + 1(u_{n+1} - u_{n+2}) = 0$ $6u_n - 3u_{n+2} + 9u_{n+1} + u_{n+1} - u_{n+2} = 0$ $-4u_{n+2} + 10u_{n+1} + 6u_n = 0$ $\div(-2) \Rightarrow \boxed{2u_{n+2} - 5u_{n+1} - 3u_n = 0}$
3.	<p>Form the difference equation $y_n = \cos\left(\frac{n\pi}{2}\right)$</p> <p>Solution:</p> <p>Given $y_n = \cos\left(\frac{n\pi}{2}\right)$ -----(1)</p> <p>Replace n by $n+1$ in (1)</p> $y_{n+1} = \cos\left(\frac{(n+1)\pi}{2}\right) = \cos\left(\frac{\pi}{2} + \frac{n\pi}{2}\right) = -\sin\left(\frac{n\pi}{2}\right)$ -----(2) <p>Replace n by $n+2$ in (1)</p> $y_{n+2} = \cos\left(\frac{(n+2)\pi}{2}\right) = \cos\left(\frac{2\pi}{2} + \frac{n\pi}{2}\right)$ $y_{n+2} = \cos\left(\pi + \frac{n\pi}{2}\right) = -\cos\left(\frac{n\pi}{2}\right)$ <p>$y_{n+2} = -y_n$ from (1)</p> $\Rightarrow \boxed{y_{n+2} + y_n = 0}$
<p>Solutions of difference equation using Z-Transforms.</p> <p>1. $Z[y_n] = Z[y(n)] = y(z)$</p>	

2. $Z[y_{n+1}] = Z[y(n+1)] = zy(z) - zy(0)$
 3. $Z[y_{n+2}] = Z[y(n+2)] = z^2y(z) - z^2y(0) - zy(1)$
 4. $Z[y_{n+3}] = Z[y(n+3)] = z^3y(z) - z^3y(0) - z^2y(1) - zy(2)$

1. **Solve using Z-transforms technique the difference equation $y_{n+2} + 4y_{n+1} + 3y_n = 3^n$ with**

$y_0 = 0, y_1 = 1.$

Solution:

$$y_{n+2} + 4y_{n+1} + 3y_n = 3^n .$$

Taking Z-transform on both sides

$$Z[y_{n+2}] + 4Z[y_{n+1}] + 3Z[y_n] = Z[3^n]$$

$$\left[z^2y(z) - z^2y(0) - zy(1) \right] + 4\left[zy(z) - zy(0) \right] + 3y(z) = \frac{z}{z-3}$$

Given $y_0 = y(0) = 0, y_1 = y(1) = 1$

$$z^2y(z) - z + 4zy(z) + 3y(z) = \frac{z}{z-3}$$

$$(z^2 + 4z + 3)y(z) = \frac{z}{z-3} + z$$

$$(z^2 + 4z + 3)y(z) = \frac{z + z^2 - 3z}{z-3}$$

$$y(z) = \frac{z^2 - 2z}{(z-3)(z^2 + 4z + 3)}$$

$$y(z) = \frac{z(z-2)}{(z-3)(z+1)(z+3)}$$

By Partial Fraction,

$$\frac{y(z)}{z} = \frac{(z-2)}{(z-3)(z+1)(z+3)} \text{ ----- (1)}$$

Now $\frac{(z-2)}{(z-3)(z+1)(z+3)} = \frac{A}{(z-3)} + \frac{B}{(z+1)} + \frac{C}{(z+3)}$

$$z-2 = A(z+1)(z+3) + B(z-3)(z+3) + C(z+1)(z-3)$$

Put z=3 $\Rightarrow 1 = 24A \Rightarrow A = \frac{1}{24}$

Put z=-1 $\Rightarrow -3 = -8B \Rightarrow B = \frac{3}{8}$

Put z=-3 $\Rightarrow -5 = 12C \Rightarrow C = \frac{-5}{12}$

$$\frac{(z-2)}{(z-3)(z+1)(z+3)} = \frac{1/24}{(z-3)} + \frac{3/8}{(z+1)} + \frac{-5/12}{(z+3)}$$

(1) $\Rightarrow \frac{y(z)}{z} = \frac{1/24}{(z-3)} + \frac{3/8}{(z+1)} + \frac{-5/12}{(z+3)}$

$$y(z) = \frac{1}{24} \frac{z}{(z-3)} + \frac{3}{8} \frac{z}{(z+1)} - \frac{5}{12} \frac{z}{(z+3)}$$

Taking Z^{-1} on both sides

$$Z^{-1}[y(z)] = \frac{1}{24} Z^{-1}\left[\frac{z}{z-3}\right] + \frac{3}{8} Z^{-1}\left[\frac{z}{z+1}\right] - \frac{5}{12} Z^{-1}\left[\frac{z}{z+3}\right]$$

	$y(n) = \frac{1}{24}(3)^n + \frac{3}{8}(-1)^n - \frac{5}{12}(-3)^n \qquad \because Z^{-1}\left[\frac{z}{z-a}\right] = a^n$
<p>2.</p>	<p>Solve $y_{n+2} - 3y_{n+1} - 10y_n = 0$, given $y_0 = 1, y_1 = 0$. Solution: $y_{n+2} - 3y_{n+1} - 10y_n = 0$. Taking Z-transform on both sides $Z[y_{n+2}] - 3Z[y_{n+1}] - 10Z[y_n] = Z[0]$ $[z^2 y(z) - z^2 y(0) - zy(1)] - 3[zy(z) - zy(0)] - 10y(z) = 0$ Given $y_0 = y(0) = 1, y_1 = y(1) = 0$ $z^2 y(z) - z^2 - 3zy(z) + 3z - 10y(z) = 0$ $(z^2 - 3z - 10)y(z) = z^2 - 3z$ $y(z) = \frac{z^2 - 3z}{(z^2 - 3z - 10)}$ $y(z) = \frac{z(z-3)}{(z+2)(z-5)}$ By Partial Fraction, $\frac{y(z)}{z} = \frac{(z-3)}{(z+2)(z-5)} \text{ ----- (1)}$ Now $\frac{(z-3)}{(z+2)(z-5)} = \frac{A}{(z+2)} + \frac{B}{(z-5)}$ $z-3 = A(z-5) + B(z+2)$ <u>Put $z = -2$</u> $\Rightarrow -5 = -7A \Rightarrow A = \frac{5}{7}$ <u>Put $z = 5$</u> $\Rightarrow 2 = 7B \Rightarrow B = \frac{2}{7}$ $\frac{(z-3)}{(z+2)(z-5)} = \frac{\frac{5}{7}}{(z+2)} + \frac{\frac{2}{7}}{(z-5)}$ (1) $\Rightarrow \frac{y(z)}{z} = \frac{5}{7} \frac{1}{z+2} + \frac{2}{7} \frac{1}{z-5}$ $y(z) = \frac{5}{7} \frac{z}{z+2} + \frac{2}{7} \frac{z}{z-5}$ Taking Z^{-1} on both sides $Z^{-1}[y(z)] = \frac{5}{7} Z^{-1}\left[\frac{z}{z+2}\right] + \frac{2}{7} Z^{-1}\left[\frac{z}{z-5}\right]$ $y(n) = \frac{5}{7}(-2)^n - \frac{2}{7}5^n \qquad \because Z^{-1}\left[\frac{z}{z-a}\right] = a^n$</p>
<p>3.</p>	<p>Solve the equation $y(n+3) - 3y(n+1) + 2y(n) = 0$ given that $y(0) = 4, y(1) = 0$ and $y(2) = 8$. Solution: $Z[y(n+3)] - 3Z[y(n+1)] + 2Z[y(n)] = Z[0]$ $[z^3 y(z) - z^3 y(0) - z^2 y(1) - zy(2)] - 3[zy(z) - zy(0)] + 2y(z) = 0$ Given that $y(0) = 4, y(1) = 0$</p>

$$z^3 y(z) - 4z^3 - 8z - 3zy(z) + 12z + 2y(z) = 0$$

$$[z^3 - 3z + 2]y(z) = 4z^3 - 4z$$

$$y(z) = \frac{4z^3 - 4z}{z^3 - 3z + 2}$$

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

$$y(z) = \frac{4z \cancel{(z-1)}(z+1)}{(z-1)^{\cancel{2}}(z+2)} \quad \because a^2 - b^2 = (a+b)(a-b)$$

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

By Partial Fraction

$$\frac{y(z)}{z} = \frac{4(z+1)}{(z-1)(z+2)} \text{ ----- (1)}$$

$$\frac{4(z+1)}{(z-1)(z+2)} = \frac{A}{z-1} + \frac{B}{z+2}$$

$$4(z+1) = A(z+2) + B(z-1)$$

$$\text{Put } z=1 \Rightarrow 8 = 3A \Rightarrow A = \frac{8}{3}$$

$$\text{Put } z=-2 \Rightarrow -4 = -3B \Rightarrow B = \frac{4}{3}$$

$$\frac{y(z)}{z} = \frac{8/3}{z-1} + \frac{4/3}{z+2}$$

$$Z^{-1}[y(z)] = \frac{8}{3}Z^{-1}\left[\frac{z}{z-1}\right] + \frac{4}{3}Z^{-1}\left[\frac{z}{z+2}\right]$$

$$\boxed{y(n) = \frac{8}{3} + \frac{4}{3}(-2)^n} \quad \because Z^{-1}\left[\frac{z}{z-a}\right] = a^n$$

4. Using Z-transform solve $y(n) + 3y(n-1) - 4y(n-2) = 0, n \geq 2$ given that

$$y(0) = 3 \text{ and } y(1) = -2$$

Solution:

$$\text{Given } y(n) + 3y(n-1) - 4y(n-2) = 0, n \geq 2$$

Replace n by $n+2$, we get

$$y(n+2) + 3y(n+1) - 4y(n) = 0$$

Taking Z transforms on both sides

$$Z[y(n+2)] + 3Z[y(n+1)] - 4Z[y(n)] = Z[0]$$

$$[z^2 y(z) - z^2 y(0) - zy(1)] + 3[zy(z) - zy(0)] - 4y(z) = 0$$

Given that $y(0) = 3$ and $y(1) = -2$

$$[z^2 y(z) - 3z^2 + 2z] + 3[zy(z) - 3z] - 4y(z) = 0$$

$$[z^2 + 3z - 4]y(z) - 3z^2 + 2z - 9z = 0$$

$$[z^2 + 3z - 4]y(z) = 3z^2 + 7z$$

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

By Partial Fraction

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

$$\text{Now, } \frac{3z+7}{(z+4)(z-1)} = \frac{A}{z+4} + \frac{B}{z-1}$$

$$3z+7 = A(z-1) + B(z+4)$$

$$\text{Put } z=1 \Rightarrow 10 = 5B \Rightarrow B=2$$

$$\text{Put } z=-4 \Rightarrow -5 = -5A \Rightarrow A=1$$

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

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

$$Z^{-1}[y(z)] = Z^{-1}\left[\frac{z}{z+4}\right] + 2Z^{-1}\left[\frac{z}{z-1}\right]$$

$$\boxed{y(n) = (-4)^n + 2(1)^n = 2 + (-4)^n}$$

$$\because Z^{-1}\left[\frac{z}{z-a}\right] = a^n$$

5. **Solve using Z-transforms technique the difference equation** $u_{n+2} + 6u_{n+1} + 9u_n = 2^n$ **with**
 $u_0 = u_1 = 0$.

Solution:

$$u_{n+2} + 6u_{n+1} + 9u_n = 2^n$$

Assume $u=y$

$$y_{n+2} + 6y_{n+1} + 9y_n = 2^n \quad ; y_0 = y_1 = 0$$

Taking Z-transform on both sides

$$Z[y_{n+2}] + 6Z[y_{n+1}] + 9Z[y_n] = Z[2^n]$$

$$\left[z^2 y(z) - z^2 y(0) - zy(1)\right] + 6\left[zy(z) - zy(0)\right] + 9y(z) = \frac{z}{z-2}$$

$$\text{Given } y_0 = y(0) = 0 \quad ; \quad y_1 = y(1) = 0$$

$$z^2 y(z) + 6zy(z) + 9y(z) = \frac{z}{z-2}$$

$$(z^2 + 6z + 9)y(z) = \frac{z}{z-2}$$

$$y(z) = \frac{z}{(z-2)(z^2 + 6z + 9)}$$

$$y(z) = \frac{z}{(z-2)(z+3)^2}$$

By Partial Fraction,

$$\frac{y(z)}{z} = \frac{1}{(z-2)(z+3)^2} \text{ ----- (1)}$$

$$\text{Now } \frac{1}{(z-2)(z+3)^2} = \frac{A}{z-2} + \frac{B}{z+3} + \frac{C}{(z+3)^2}$$

$$1 = A(z+3)^2 + B(z-2)(z+3) + C(z-2)$$

$$\text{Put } z=2 \Rightarrow 1 = 25A \Rightarrow A = \frac{1}{25}$$

$$\text{Put } z=-3 \Rightarrow 1 = -5C \Rightarrow C = \frac{-1}{5}$$

$$\text{Equating co-efft. of } z^2 \text{ on both sides } \Rightarrow A+B=0 \Rightarrow B=-A \Rightarrow B = -\frac{1}{25}$$

$$\frac{y(z)}{z} = \frac{1}{25} \frac{1}{(z-2)} + \frac{-1}{25} \frac{1}{(z+3)} + \frac{-1}{5} \frac{1}{(z+3)^2}$$

Taking Z^{-1} on both sides

$$Z^{-1}[y(z)] = \frac{1}{25} Z^{-1}\left[\frac{z}{z-2}\right] - \frac{1}{25} Z^{-1}\left[\frac{z}{z+3}\right] - \frac{1}{5} Z^{-1}\left[\frac{z}{(z+3)^2}\right]$$

$$\boxed{y(n) = \frac{1}{25} (2)^n - \frac{1}{25} (-3)^n - \frac{1}{5} n(-3)^{n-1}} \quad \because Z^{-1}\left[\frac{z}{(z-a)^2}\right] = na^{n-1} \text{ \& } Z^{-1}\left[\frac{z}{z-a}\right] = a^n$$

$$\boxed{u(n) = \frac{1}{25} (2)^n - \frac{1}{25} (-3)^n - \frac{1}{5} n(-3)^{n-1}} \quad \because u = y$$

6. Using Z-transform method solve $y(k+2) + y(k) = 2$ given that $y_0 = y_1 = 0$.

Solution:

Given $y(k+2) + y(k) = 2$; $y_0 = y_1 = 0$.

Assume $k=n$

$$y(n+2) + y(n) = 2$$

Taking Z-transform on both sides

$$Z[y(n+2)] + Z[y(n)] = 2Z[1]$$

$$\left[z^2 y(z) - z^2 y(0) - zy(1) \right] + y(z) = 2 \frac{z}{z-1}$$

Given that $y_0 = y_1 = 0$.

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

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

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

By partial fraction

$$\text{Now, } \frac{2}{(z-1)(z^2+1)} = \frac{A}{z-1} + \frac{B}{z^2+1} + \frac{Cz}{z^2+1}$$

$$2 = A(z^2+1) + B(z-1) + Cz(z-1)$$

$$\text{Put } z=1 \Rightarrow 2 = 2A \Rightarrow A=1$$

$$\text{Put } z=0 \Rightarrow 2 = A - B \Rightarrow B = A - 2 \Rightarrow B = -1$$

$$\text{Equating co-efft. of } z^2 \text{ on both sides } \Rightarrow 0 = A + C \Rightarrow C = -A \Rightarrow C = -1$$

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

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

Taking Z^{-1} on both sides

$$Z^{-1}[y(z)] = Z^{-1}\left[\frac{z}{z-1}\right] - Z^{-1}\left[\frac{z}{z^2+1}\right] - Z^{-1}\left[\frac{z^2}{z^2+1}\right]$$

$$y(n) = (1)^n - 1^n \sin \frac{n\pi}{2} - 1^n \cos \frac{n\pi}{2}$$

$$\boxed{y(n) = 1 - \sin \frac{n\pi}{2} - \cos \frac{n\pi}{2}} \quad \boxed{y(k) = 1 - \sin \frac{k\pi}{2} - \cos \frac{k\pi}{2}}$$