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## **DEPARTMENT OF MATHEMATICS**

**NAME OF THE SUBJECT : TRANSFORMS & PARTIAL  
DIFFERENTIAL  
EQUATION**

**SUBJECT CODE : MA8353**

**REGULATION : 2017**

### **UNIT - V**

**Z - TRANSFORM & DIFFERENCE EQUATION**

## Z-TRANSFORMS AND DIFFERENCE EQUATION

### CLASS NOTES

#### **Z-Transform of some basic functions:**

1.  $Z[a^n] = \frac{z}{z-a}$  ;  $Z[1] = \frac{z}{z-1}$  ;  $Z[(-a)^n] = \frac{z}{z+a}$

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

3.  $Z\left[\frac{1}{n}\right] = \log\left(\frac{z}{z-1}\right)$

4.  $Z\left[\frac{1}{n+1}\right] = z \log\left(\frac{z}{z-1}\right)$

5.  $Z\left[\frac{1}{n-1}\right] = \frac{1}{z} \log\left(\frac{z}{z-1}\right)$

6.  $Z\left[\frac{1}{n!}\right] = e^{\frac{1}{z}}$

7.  $Z[\cos n\theta] = \frac{z(z - \cos \theta)}{z^2 - 2z \cos \theta + 1}$

8.  $Z[\sin n\theta] = \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$

#### **Inverse Z-Transforms:**

The inverse Z-transform of  $Z[f(n)] = F(z)$  is defined as  $f(n) = Z^{-1}[F(z)]$ .

#### **The inverse Z-Transform of some basic functions:**

1.  $Z^{-1}\left[\frac{z}{z-1}\right] = 1$  ;  $Z^{-1}\left[\frac{z}{z+1}\right] = (-1)^n$

2.  $Z^{-1}\left[\frac{z}{z-a}\right] = a^n$  ;  $Z^{-1}\left[\frac{z}{z+a}\right] = (-a)^n$  ;  $Z^{-1}\left[\frac{1}{z+a}\right] = a^{n-1}$

3.  $Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] = (n+1)a^n$

For Eg.

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

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

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

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

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

4.  $Z^{-1}\left[\frac{z^2}{z^2 + a^2}\right] = a^n \cos \frac{n\pi}{2}$

$$5. \quad Z^{-1}\left[\frac{z}{z^2 + a^2}\right] = a^n \cos(n-1)\frac{\pi}{2} = a^n \cos\left(\frac{\pi}{2} - \frac{n\pi}{2}\right) = a^n \sin \frac{n\pi}{2}$$

Finding Inverse Z-transform by method of **Partial Fractions**:

**Rules of Partial Fractions:**

1. Denominator containing Linear factors:

$$\frac{f(z)}{(z-a)(z-b)(z-c)\dots} = \frac{A}{(z-a)} + \frac{B}{(z-b)} + \frac{C}{(z-c)} + \dots$$

2. Denominator containing factors  $(z-a)^n$ :

$$\frac{f(z)}{(z-a)^n} = \frac{A}{(z-a)} + \frac{B}{(z-a)^2} + \frac{C}{(z-a)^3} + \dots + \frac{D}{(z-a)^n}$$

3. Denominator contains a quadratic factor of the form  $az^2 + bz + c$  (where a,b,c are constants):

$$\frac{f(z)}{az^2 + bz + c} = \frac{A}{az^2 + bz + c} + \frac{Bz}{az^2 + bz + c}$$

$$(\text{Or}) \quad \frac{f(z)}{az^2 + bz + c} = \frac{Az + B}{az^2 + bz + c}$$

1. Find  $Z^{-1}\left[\frac{z}{(z+1)(z-1)^2}\right]$  using the method partial fraction.

**Solution:**

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

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

Now,

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

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

$$\text{Put } z=1 \Rightarrow 1 = 2C \Rightarrow \boxed{C = \frac{1}{2}}$$

$$\text{Put } z=-1, \Rightarrow 1 = 4A \Rightarrow \boxed{A = \frac{1}{4}}$$

$$\text{Put } z=0 \Rightarrow 1 = A - B + C \Rightarrow B = \frac{1}{4} + \frac{1}{2} - 1 \Rightarrow B = \frac{1+2-4}{4} \Rightarrow \boxed{B = -\frac{1}{4}}$$

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

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

Taking  $Z^{-1}$  on both sides

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

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

2.	<p><b>Find</b> <math>Z^{-1} \left[ \frac{z^{-2}}{(1+z^{-1})^2 (1-z^{-1})} \right]</math>.</p> <p><b>Solution:</b></p> $F(z) = \frac{z^{-2}}{(1+z^{-1})^2 (1-z^{-1})} = \frac{1}{z^2 \frac{(z+1)^2}{z^2} \left( \frac{z-1}{z} \right)}$ $F(z) = \frac{z}{(z+1)^2 (z-1)}$ $\frac{F(z)}{z} = \frac{1}{(z+1)^2 (z-1)} \quad \text{-----(1)}$ $\frac{1}{(z-1)(z+1)^2} = \frac{A}{z-1} + \frac{B}{z+1} + \frac{C}{(z+1)^2}$ $1 = A(z+1)^2 + B(z-1)(z+1) + C(z-1)$ <p>Put <math>z=1</math>, <math>1=4A \Rightarrow \boxed{A=\frac{1}{4}}</math></p> <p>Put <math>z=-1</math>, <math>\Rightarrow 1=-2c \Rightarrow \boxed{c=-\frac{1}{2}}</math></p> <p>Equating co-efficients of <math>z^2 \Rightarrow 0=A+B \Rightarrow \boxed{B=-\frac{1}{4}}</math></p> $(1) \Rightarrow \frac{F(z)}{z} = \frac{1}{4} \frac{1}{z-1} + \frac{-1}{4} \frac{1}{z+1} - \frac{1}{2} \frac{1}{(z+1)^2}$ $(1) \Rightarrow Z^{-1}[F(z)] = \frac{1}{4} Z^{-1} \left[ \frac{z}{z-1} \right] - \frac{1}{4} Z^{-1} \left[ \frac{z}{z+1} \right] - \frac{1}{2} Z^{-1} \left[ \frac{z}{(z+1)^2} \right]$ $f(n) = \frac{1}{4}(1)^n - \frac{1}{4}(-1)^n + \frac{1}{2}n(-1)^n$ $\boxed{f(n) = \frac{1}{4} - \frac{1}{4}(-1)^n + \frac{1}{2}n(-1)^n}$
3.	<p><b>Find</b> <math>Z^{-1} \left[ \frac{z^{-2}}{(1-z^{-1})(1-2z^{-1})(1-3z^{-1})} \right]</math>.</p> <p><b>Solution:</b></p> $F(z) = \left[ \frac{z^{-2}}{(1-z^{-1})(1-2z^{-1})(1-3z^{-1})} \right] = \frac{\frac{1}{z^2}}{\left(1-\frac{1}{z}\right)\left(1-\frac{2}{z}\right)\left(1-\frac{3}{z}\right)}$ $= \frac{1}{z^2 \left( \frac{z-1}{z} \right) \left( \frac{z-2}{z} \right) \left( \frac{z-3}{z} \right)}$ $F(z) = \frac{z}{(z-1)(z-2)(z-3)}$ $\frac{F(z)}{z} = \frac{1}{(z-1)(z-2)(z-3)} \quad \text{-----(1)}$

	<p>Now by Partial Fraction,</p> $\frac{1}{(z-1)(z-2)(z-3)} = \frac{A}{z-1} + \frac{B}{z-2} + \frac{C}{z-3}$ $1 = A(z-2)(z-3) + B(z-1)(z-3) + C(z-1)(z-2)$ <p>Put <math>z=2</math>, <math>\Rightarrow 1 = -B \Rightarrow \boxed{B = -1}</math></p> <p>Put <math>z=1</math>, <math>\Rightarrow 1 = 2A \Rightarrow \boxed{A = \frac{1}{2}}</math></p> <p>Put <math>z=3</math>, <math>\Rightarrow 1 = 2C \Rightarrow \boxed{C = \frac{1}{2}}</math></p> $(1) \Rightarrow F(z) = \frac{1}{2} \frac{z}{z-1} - \frac{z}{z-2} + \frac{1}{2} \frac{z}{z-3}$ $(1) \Rightarrow Z^{-1}[F(z)] = \frac{1}{2} Z^{-1}\left[\frac{z}{z-1}\right] - Z^{-1}\left[\frac{z}{z-2}\right] + \frac{1}{2} Z^{-1}\left[\frac{z}{z-3}\right]$ $f(n) = \frac{1}{2}(1)^n - (2)^n + \frac{1}{2}(3)^n$ $\boxed{f(n) = \frac{1}{2} - 2^n + \frac{1}{2} 3^n}$
4.	<p><b>Find the Z-transform of <math>\frac{z^2+z}{(z-1)(z^2+1)}</math> using partial fraction.</b></p> <p><b>Solution:</b></p> $F(z) = \frac{z^2+z}{(z-1)(z^2+1)}$ $\frac{F(z)}{z} = \frac{z+1}{(z-1)(z^2+1)}$ $\frac{z+1}{(z-1)(z^2+1)} = \frac{A}{(z-1)} + \frac{B}{(z^2+1)} + \frac{Cz}{(z^2+1)}$ $z+1 = A(z^2+1) + B(z-1) + Cz(z-1)$ <p>Put <math>z=1</math>, <math>\Rightarrow 2 = 2A \Rightarrow \boxed{A=1}</math></p> <p>Equating co-efficients of <math>z^2 \Rightarrow 0 = A+C \Rightarrow \boxed{C=-1}</math></p> <p>Put <math>z=0</math>, <math>\Rightarrow 1 = A-B \Rightarrow B = A-1 = 1-1 = 0 \boxed{B=0}</math></p> $\frac{F(z)}{z} = \frac{1}{(z-1)} + \frac{0}{(z^2+1)} + \frac{-z}{(z^2+1)}$ $F(z) = \frac{z}{(z-1)} - \frac{z^2}{(z^2+1)}$ <p>Put <math>Z^{-1}</math> on both sides</p> $Z^{-1}[F(z)] = Z^{-1}\left[\frac{z}{z-1}\right] - Z^{-1}\left[\frac{z^2}{z^2+1}\right]$ $\boxed{f(n) = 1 - \cos \frac{n\pi}{2}} \quad \because Z^{-1}\left[\frac{z^2}{z^2+a^2}\right] = \cos \frac{n\pi}{2}$
<p><b>Finding Inverse Z-transform by Residue Method:</b></p> <p>By Inverse Z-Transforms <math>Z^{-1}[F(z)] = f(n)</math></p> <p><b>Procedure:</b></p> <ol style="list-style-type: none"> <li>1. write <math>F(z)</math> from given expression and write <math>F(z)z^{n-1}</math></li> </ol>	

2. Find the poles by equating denominator to zero in  $F(z)z^{n-1}$

3. Write the order of poles

4. Find the residue at these poles

**Case i:** If  $z=a$  is pole of order 1 (or) simple pole then

$$\left[ \operatorname{Res} F(z)z^{n-1} \right]_{z=a} = \lim_{z \rightarrow a} (z-a)F(z)z^{n-1}$$

**Case ii:** If  $z=a$  is pole of order  $m$  then  $\left[ \operatorname{Res} F(z)z^{n-1} \right]_{z=a} = \frac{1}{m-1} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z)z^{n-1}$

5.  $f(n)$  = sum of residues of  $F(z)z^{n-1}$

1. **Find  $Z^{-1} \left[ \frac{2z}{(z-1)(z^2+1)} \right]$  by the method of residues.**

**Solution:**

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

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

$$F(z)z^{n-1} = \frac{2z^n}{(z-1)(z+i)(z-i)} \quad \dots \dots \dots (1)$$

Here  $z=1$ ,  $z=i$  and  $z=-i$  are poles of order 1.

$$1) \operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} = \lim_{z \rightarrow 1} (z-1)F(z)z^{n-1}$$

$$\begin{aligned} \operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} &= \lim_{z \rightarrow 1} \cancel{(z-1)} \frac{2z^n}{\cancel{(z-1)}(z+i)(z-i)} \\ &= \lim_{z \rightarrow 1} \frac{2z^n}{(z+i)(z-i)} \\ &= \frac{2(1)^n}{(1+i)(1-i)} \\ &= \frac{2}{2} \quad \because (1+i)(1-i) = 1^2 - i^2 = 1 - (-1) = 1 + 1 = 2 \end{aligned}$$

$$\boxed{\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} = 1}$$

$$2) \operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=i} = \lim_{z \rightarrow i} (z-i)F(z)z^{n-1}$$

$$\begin{aligned} \operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=i} &= \lim_{z \rightarrow i} \cancel{(z-i)} \frac{2z^n}{(z-1)\cancel{(z-i)}(z+i)} \\ &= \lim_{z \rightarrow i} \frac{2z^n}{(z-1)(z+i)} \\ &= \frac{2(i)^n}{(i-1)(i+i)} \\ &= \frac{2(i)^n}{2i(i-1)} \\ &= \frac{(i)^n}{i(i-1)} = \frac{(i)^n}{(i^2 - i)} = \frac{(i)^n}{(-1 - i)} \\ \boxed{\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=i} = \frac{-(i)^n}{(1+i)}} \end{aligned}$$

$$\begin{aligned}
3) \operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=-i} &= \lim_{z \rightarrow -i} (z+i)F(z)z^{n-1} \\
\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=-i} &= \lim_{z \rightarrow -i} \cancel{(z+i)} \frac{2z^n}{(z-1)\cancel{(z+i)}(z-i)} \\
&= \lim_{z \rightarrow -i} \frac{2z^n}{(z-1)(z-i)} \\
&= \frac{2(-i)^n}{(-i-1)(-i-i)} = \frac{2(-i)^n}{(1+i)(2i)} \\
&= \frac{(-i)^n}{(1+i)(i)} = \frac{(-i)^n}{(i+i^2)} = \frac{(-i)^n}{(i-1)} \\
\boxed{\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=-i} = \frac{(-i)^n}{(i-1)}} \\
f(n) &= \text{sum of residues of } F(z)z^{n-1} \\
\boxed{f(n) = 1 - \frac{(i)^n}{(1+i)} + \frac{(-i)^n}{(i-1)}}
\end{aligned}$$

2. **Find the inverse Z-Transform of  $\frac{z(z+1)}{(z-1)^3}$  by residue method.**

**Solution:**

$$\text{Let } F(z) = \frac{z(z+1)}{(z-1)^3}$$

$$F(z)z^{n-1} = \frac{zz^{n-1}(z+1)}{(z-1)^3}$$

$$F(z)z^{n-1} = \frac{z^n(z+1)}{(z-1)^3} \quad \dots \dots \dots (1)$$

$z=1$  is a pole of order 3

$$\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=a} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z)z^{n-1}$$

$$\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} = \frac{1}{(3-1)!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \cancel{(z-1)^3} \frac{z^n(z+1)}{\cancel{(z-1)^3}}$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} [z^{n+1} + z^n]$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d}{dz} [(n+1)z^n + nz^{n-1}]$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} [(n+1)nz^{n-1} + n(n-1)z^{n-2}]$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} [(n^2+n)(1)^{n-1} + (n^2-n)1^{n-2}]$$

$$= \frac{1}{2} [n^2 + n + n^2 - n]$$

$$\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} = \frac{1}{2} [2n^2]$$

$$\operatorname{Res} \left[ F(z)z^{n-1} \right]_{z=1} = n^2$$

	$f(n) = \text{sum of residues of } F(z)z^{n-1} = n^2$
3.	<p><b>Find the inverse Z-transform of the function <math>\frac{z}{z^2 + 7z + 10}</math> by the method of residues.</b></p> <p><b>Solution:</b></p> $Z^{-1}\left[\frac{z}{z^2 + 7z + 10}\right] = ?$ $F(z) = \frac{z}{z^2 + 7z + 10} = \frac{z}{(z+2)(z+5)}$ $F(z)z^{n-1} = \frac{zz^{n-1}}{(z+2)(z+5)}$ $F(z)z^{n-1} = \frac{z^n}{(z+2)(z+5)} \quad \dots \dots \dots (1)$ <p>Here <math>z=-2</math> and <math>z=-5</math> are pole of order 1</p> $1) \text{Res}\left[F(z)z^{n-1}\right]_{z=a} = \lim_{z \rightarrow a} (z-a)F(z)z^{n-1}$ $\text{Res}\left[F(z)z^{n-1}\right]_{z=-2} = \lim_{z \rightarrow -2} (z+2) \frac{z^n}{(z+2)(z+5)}$ $= \frac{(-2)^n}{(-2+5)} = \frac{(-2)^n}{3}$ <div style="border: 1px solid black; padding: 5px; display: inline-block;"> <math>\text{Res}\left[F(z)z^{n-1}\right]_{z=-2} = \frac{(-2)^n}{3}</math> </div> $2) \text{Res}\left[F(z)z^{n-1}\right]_{z=-5} = \lim_{z \rightarrow -5} (z+5) \frac{z^n}{(z+2)(z+5)}$ $= \frac{(-5)^n}{(-5+2)} = \frac{(-5)^n}{-3}$ <div style="border: 1px solid black; padding: 5px; display: inline-block;"> <math>\text{Res}\left[F(z)z^{n-1}\right]_{z=-5} = \frac{-(-5)^n}{3}</math> </div> <p><math>f(n) = \text{sum of residues of } F(z)z^{n-1}</math></p> <div style="border: 1px solid black; padding: 5px; display: inline-block;"> <math>f(n) = \frac{(-2)^n}{3} - \frac{(-5)^n}{3} = \frac{1}{3} [(-2)^n - (-5)^n]</math> </div>
4.	<p><b>Find <math>Z^{-1}\left[\frac{z^{-2}}{(1+z^{-1})^2(1-z^{-1})}\right]</math> by using residue method.</b></p> <p><b>Solution:</b></p> $F(z) = \frac{z^{-2}}{(1+z^{-1})^2(1-z^{-1})} = \frac{1}{z^2 \left(\frac{z+1}{z}\right)^2 \left(\frac{z-1}{z}\right)}$ $F(z) = \frac{z}{(z+1)^2(z-1)}$ $F(z)z^{n-1} = \frac{zz^{n-1}}{(z+1)^2(z-1)}$

$$F(z)z^{n-1} = \frac{z^n}{(z+1)^2(z-1)} \quad \text{--- --- --- (1)}$$

Here  $z = -1$  is pole of order 2, and  $z = 1$  is pole of order 1

$$1) \operatorname{Res} [F(z)z^{n-1}]_{z=a} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z) z^{n-1}$$

$$\begin{aligned} \operatorname{Res} [F(z)z^{n-1}]_{z=-1} &= \frac{1}{(2-1)!} \lim_{z \rightarrow -1} \frac{d^2}{dz^2} \cancel{(z+1)^2} \frac{z^n}{\cancel{(z+1)^2}(z-1)} \\ &= \frac{1}{1!} \lim_{z \rightarrow -1} \frac{d}{dz} \left[ \frac{z^n}{z-1} \right] \\ &= \lim_{z \rightarrow -1} \left[ \frac{(z-1)n z^{n-1} - z^n(1-0)}{(z-1)^2} \right] \\ &= \frac{(-1-1)n(-1)^{n-1} - (-1)^n}{(-1-1)^2} = \frac{-2n(-1)^{n-1} - (-1)^n}{4} = \frac{(-1)^n}{4} [2n-1] \end{aligned}$$

$$\operatorname{Res} [F(z)z^{n-1}]_{z=1} = \frac{(-1)^n}{4} [2n-1]$$

$$2) \operatorname{Res} [F(z)z^{n-1}]_{z=a} = \lim_{z \rightarrow a} (z-a) F(z) z^{n-1}$$

$$\begin{aligned} \operatorname{Res} [F(z)z^{n-1}]_{z=1} &= \lim_{z \rightarrow 1} \cancel{(z-1)} \frac{z^n}{(z+1)^2 \cancel{(z-1)}} \\ &= \lim_{z \rightarrow 1} \frac{z^n}{(z+1)^2} = \frac{1^n}{(1+1)^2} = \frac{1}{2} \end{aligned}$$

$$\operatorname{Res} [F(z)z^{n-1}]_{z=1} = \frac{1}{2}$$

$f(n)$  = sum of residues of  $F(z)z^{n-1}$

$$f(n) = \frac{(-1)^n}{4} [2n-1] + \frac{1}{2}$$

5. **Using complex residue theorem evaluate**  $Z^{-1} \left[ \frac{9z^3}{(3z-1)^2(z-2)} \right]$ .

Solution:

$$Z^{-1} \left[ \frac{9z^3}{(3z-1)^2(z-2)} \right] = Z^{-1} \left[ \frac{9z^3}{9(z-\frac{1}{3})^2(z-2)} \right] = Z^{-1} \left[ \frac{z^3}{(z-\frac{1}{3})^2(z-2)} \right]$$

$$F(z) = \frac{z^3}{(z-\frac{1}{3})(z-2)}$$

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

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

Here  $z = \frac{1}{3}$  are pole of order 2 and  $z = 2$  is simple pole.

$$1) \operatorname{Res} [F(z)z^{n-1}]_{z=a} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z) z^{n-1} \quad \text{here } m = 2$$

$$\begin{aligned}
\text{Res}\left[F(z)z^{n-1}\right]_{z=\frac{1}{3}} &= \lim_{z \rightarrow \frac{1}{3}} \frac{d}{dz} \left[ \cancel{\left(z - \frac{1}{3}\right)^2} \frac{z^{n+2}}{\cancel{\left(z - \frac{1}{3}\right)^2}(z-2)} \right] \\
&= \lim_{z \rightarrow \frac{1}{3}} \frac{d}{dz} \left[ \frac{z^{n+2}}{z-2} \right] \\
&= \lim_{z \rightarrow \frac{1}{3}} \left[ \frac{(z-2)(n+2)z^{n+1} - z^{n+2}(1)}{(z-2)^2} \right] \\
&= \lim_{z \rightarrow \frac{1}{3}} \left\{ \frac{z^{n+1}[(z-2)(n+2)-z]}{(z-2)^2} \right\} \\
&= \left[ \frac{\left(\frac{1}{3}\right)^{n+1} \left[ \left(\frac{1}{3}-2\right)(n+2) - \frac{1}{3} \right]}{\left(\frac{1}{3}-2\right)^2} \right] \\
\text{Res}\left[F(z)z^{n-1}\right]_{z=\frac{1}{3}} &= \frac{\left(\frac{1}{3}\right)^{n+1} \left[ \left(\frac{-5(n+2)}{3}\right) - \frac{1}{3} \right]}{\left(\frac{-5}{3}\right)^2} = \frac{\left(\frac{1}{3}\right)^{n+1} \left( \frac{-5n-10-1}{3} \right)}{\frac{25}{9}} \\
&= \frac{9}{25} \left(\frac{1}{3}\right)^n \left(\frac{1}{3}\right) \left(\frac{-5n-11}{3}\right) = \frac{-1}{25} \left(\frac{1}{3}\right)^n (5n+11)
\end{aligned}$$

$$\boxed{\text{Res}\left[F(z)z^{n-1}\right]_{z=\frac{1}{3}} = \frac{-1}{25} \left(\frac{1}{3}\right)^n (5n+11)}$$

$$2) \quad \text{Res}\left[F(z)z^{n-1}\right]_{z=2} = \lim_{z \rightarrow 2} \left( \cancel{(z-2)} \frac{z^{n+2}}{\cancel{(z-2)}(z-\frac{1}{3})^2} \right)$$

$$\text{Res}\left[F(z)z^{n-1}\right]_{z=2} = \frac{2^{n+2}}{\left(2-\frac{1}{3}\right)^2} = \frac{9}{25} 2^{n+2}$$

$$\boxed{\text{Res}\left[F(z)z^{n-1}\right]_{z=2} = \frac{9}{25} 2^{n+2}}$$

$f(n)$  = sum of residues of  $F(z)z^{n-1}$

$$\boxed{f(n) = f(n) = \frac{9}{25} 2^{n+2} + \frac{-1}{25} \left(\frac{1}{3}\right)^n (5n+11)}$$

Finding Inverse Z-transform by Convolution theorem:

#### Convolution of two sequences:

If  $\{f(n)\}$  and  $\{g(n)\}$  are any two sequences then its convolution is defined by

$$f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k)$$

#### Convolution Theorem:

If  $Z[f(n)] = F(z)$  and  $Z[g(n)] = G(z)$  then  $Z[f(n) * g(n)] = Z[f(n)] \cdot Z[g(n)] = F(z) \cdot G(z)$

#### Note:

$$1) \quad Z[f(n) * g(n)] = F(z) \cdot G(z)$$

$$f(n) * g(n) = Z^{-1}[F(z) \cdot G(z)]$$

$$Z^{-1}[F(z)] * Z^{-1}[G(z)] = Z^{-1}[F(z) \cdot G(z)] \quad \because Z^{-1}[F(z)] = f(n) \& Z^{-1}[G(z)] = g(n)$$

$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

$$2) 1 + a + a^2 + a^3 + \dots + a^n = \frac{a^{n+1} - 1}{a - 1}$$

- 1.** Find inverse Z-transform of  $\frac{z^2}{(z-a)^2}$  by using convolution theorem.

**Solution:**

$$\text{Given } Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] = ?$$

By convolution theorem

$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

$$\begin{aligned} Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] &= Z^{-1}\left[\frac{z}{z-a} \cdot \frac{z}{z-a}\right] \\ &= Z^{-1}\left[\frac{z}{z-a}\right] * Z^{-1}\left[\frac{z}{z-a}\right] \\ &= a^n * a^n \end{aligned}$$

$$= \sum_{k=0}^n a^k a^{n-k} \quad \because f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k)$$

$$= \sum_{k=0}^n a^k a^k a^n$$

$$= a^n \sum_{k=0}^n 1$$

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

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

- 2.** By using convolution theorem, show that the inverse Z-transform of  $\frac{z^2}{(z+a)(z+b)}$  is

$$\frac{(-1)^n}{b-a} [b^{n+1} - a^{n+1}]$$

**Solution:**

$$\text{Given } Z^{-1}\left[\frac{z^2}{(z+a)(z+b)}\right] = ?$$

By convolution theorem

$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

$$\begin{aligned} Z^{-1}\left[\frac{z^2}{(z+a)(z+b)}\right] &= Z^{-1}\left[\frac{z}{z+a} \cdot \frac{z}{z+b}\right] \\ &= Z^{-1}\left[\frac{z}{z+a}\right] * Z^{-1}\left[\frac{z}{z+b}\right] \\ &= (-a)^n * (-b)^n \end{aligned}$$

$$= \sum_{k=0}^n (-a)^k (-b)^{n-k} \quad \because f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k)$$

$$\begin{aligned}
&= (-1)^n \sum_{k=0}^n a^k b^{-k} b^n \\
&= (-1)^n b^n \sum_{k=0}^n \left(\frac{a}{b}\right)^k \\
&= (-1)^n b^n \left[ 1 + \left(\frac{a}{b}\right) + \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \dots + \left(\frac{a}{b}\right)^n \right] \\
&= (-1)^n b^n \begin{bmatrix} \left(\frac{a}{b}\right)^{n+1} - 1 \\ \hline \frac{a}{b} - 1 \end{bmatrix} = b^n \begin{bmatrix} \frac{a^{n+1}}{b^{n+1}} - 1 \\ \hline \frac{a}{b} - 1 \end{bmatrix} = b^n \begin{bmatrix} \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \\ \hline \frac{a - b}{b} \end{bmatrix} \\
&= (-1)^n b^n \left[ \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a - b} \right] = (-1)^n \cancel{b} \left[ \frac{a^{n+1} - b^{n+1}}{\cancel{b} \cancel{b}} \times \frac{\cancel{b}}{a - b} \right] \\
&= (-1)^n \left[ \frac{a^{n+1} - b^{n+1}}{a - b} \right] \\
\boxed{Z^{-1} \left[ \frac{z^2}{(z+a)(z+b)} \right] = \frac{(-1)^n}{b-a} [b^{n+1} - a^{n+1}]}
\end{aligned}$$

3. Find  $Z^{-1} \left[ \frac{z^2}{(z-a)(z-b)} \right]$  using convolution theorem.

Solution:

$$\text{Given } Z^{-1} \left[ \frac{z^2}{(z-a)(z-b)} \right] = ?$$

By convolution theorem

$$\begin{aligned}
Z^{-1} [F(z) \cdot G(z)] &= Z^{-1} [F(z)] * Z^{-1} [G(z)] \\
Z^{-1} \left[ \frac{z^2}{(z-a)(z-b)} \right] &= Z^{-1} \left[ \frac{z}{z-a} \cdot \frac{z}{z-b} \right] \\
&= Z^{-1} \left[ \frac{z}{z-a} \right] * Z^{-1} \left[ \frac{z}{z-b} \right] \\
&= (a)^n * (b)^n \\
&= \sum_{k=0}^n (a)^k (b)^{n-k} \quad \because f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k) \\
&= \sum_{k=0}^n a^k b^{-k} b^n \\
&= b^n \sum_{k=0}^n \left(\frac{a}{b}\right)^k \\
&= b^n \left[ 1 + \left(\frac{a}{b}\right) + \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \dots + \left(\frac{a}{b}\right)^n \right]
\end{aligned}$$

$$\begin{aligned}
&= b^n \left[ \frac{\left(\frac{a}{b}\right)^{n+1} - 1}{\frac{a}{b} - 1} \right] = b^n \left[ \frac{\frac{a^{n+1}}{b^{n+1}} - 1}{\frac{a}{b} - 1} \right] = b^n \left[ \frac{\frac{a^{n+1} - b^{n+1}}{b^{n+1}}}{\frac{a-b}{b}} \right] \\
&= b^n \left[ \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a-b} \right] = (-1)^n \cancel{b}^n \left[ \frac{a^{n+1} - b^{n+1}}{\cancel{b}^n \cancel{b}} \times \frac{\cancel{b}}{a-b} \right] \\
&= \frac{a^{n+1} - b^{n+1}}{a-b} \\
\boxed{Z^{-1} \left[ \frac{z^2}{(z-a)(z-b)} \right] = \frac{a^{n+1} - b^{n+1}}{a-b}}
\end{aligned}$$

**4.** Using convolution theorem, find  $Z^{-1} \left[ \frac{8z^2}{(2z-1)(4z+1)} \right]$

Solution:

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

By convolution theorem

$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

$$\begin{aligned}
Z^{-1} \left[ \frac{8z^2}{(2z-1)(4z+1)} \right] &= Z^{-1} \left[ \frac{8z^2}{2 \left( z - \frac{1}{2} \right) 4 \left( z + \frac{1}{4} \right)} \right] = Z^{-1} \left[ \frac{z}{\left( z - \frac{1}{2} \right)} \cdot \frac{z}{\left( z + \frac{1}{4} \right)} \right] \\
&= Z^{-1} \left[ \frac{z}{\left( z - \frac{1}{2} \right)} \right] * Z^{-1} \left[ \frac{z}{\left( z + \frac{1}{4} \right)} \right] \\
&= \left( \frac{1}{2} \right)^n * \left( \frac{1}{4} \right)^n \\
&= \sum_{k=0}^n \left( \frac{1}{2} \right)^k \left( \frac{1}{4} \right)^{n-k} \quad \because f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k) \\
&= \sum_{k=0}^n \left( \frac{1}{2} \right)^k \left( \frac{1}{4} \right)^n \left( \frac{1}{4} \right)^{-k} \\
&= \left( \frac{1}{4} \right)^n \sum_{k=0}^n \left( \frac{1}{2} \right)^k (4)^k = \left( \frac{1}{4} \right)^n \sum_{k=0}^n \left( \frac{4}{2} \right)^k = \left( \frac{1}{4} \right)^n \sum_{k=0}^n (2)^k \\
&= \left( \frac{1}{4} \right)^n [1 + 2 + 2^2 + 2^3 + \dots + 2^n] \\
&= \left( \frac{1}{4} \right)^n \left[ \frac{2^{n+1} - 1}{2 - 1} \right] \quad \because 1 + a + a^2 + a^3 + \dots + a^n = \frac{a^{n+1} - 1}{a - 1}
\end{aligned}$$

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

**5.** Using convolution theorem find  $Z^{-1} \left[ \frac{z^2}{(z-1)(z-3)} \right]$

**Solution:**

$$\text{Given } Z^{-1}\left[\frac{z^2}{(z-1)(z-3)}\right] = ?$$

By convolution theorem

$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

$$Z^{-1}\left[\frac{z^2}{(z-1)(z-3)}\right] = Z^{-1}\left[\frac{z}{z-1} \cdot \frac{z}{z-3}\right]$$

$$= Z^{-1}\left[\frac{z}{z-1}\right] * Z^{-1}\left[\frac{z}{z-3}\right]$$

$$= (1)^n * (3)^n$$

$$= \sum_{k=0}^n (1)^k (3)^{n-k} \quad \because f(n) * g(n) = \sum_{k=0}^n f(k)g(n-k)$$

$$= \sum_{k=0}^n 1^k 3^{-k} 3^n$$

$$= 3^n \sum_{k=0}^n \left(\frac{1}{3}\right)^k$$

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

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

$$= 3^n \left[ \frac{1 - 3^{n+1}}{3^{n+1}} \times \frac{3}{1-3} \right] = \cancel{3} \left[ \frac{3^{n+1} - 3^{n+1}}{\cancel{3} \cancel{3}} \times \frac{\cancel{3}}{-2} \right]$$

$$= \frac{-1}{2} [1 - 3^{n+1}]$$

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

### Formation of Difference Equation:

1. Derive the difference equation from  $y_n = (A + Bn)2^n$

Solution:

$$\text{Given } y_n = (A + Bn)2^n$$

$$y_n = A2^n + Bn2^n \quad \dots \dots \dots (1)$$

Replace  $n$  by  $n+1$  in (1)

$$y_{n+1} = A2^{n+1} + B(n+1)2^{n+1}$$

$$y_{n+1} = 2A2^n + 2(n+1)B2^n \quad \dots \dots \dots (2)$$

Replace  $n$  by  $n+2$  in (1)

$$y_{n+2} = A2^{n+2} + (n+2)B2^{n+2}$$

$$y_{n+2} = 4A2^n + 4(n+2)B2^n \quad \dots \dots \dots (3)$$

From (1), (2) and (3)

	$\begin{vmatrix} y_n & 1 & n \\ y_{n+1} & 2 & 2(n+1) \\ y_{n+2} & 4 & 4(n+2) \end{vmatrix} = 0$ $y_n[8(n+2)-8(n+1)] - 1[4(n+2)y_{n+1} - 2(n+1)y_{n+2}] + n[4y_{n+1} - 2y_{n+2}] = 0$ $y_n[(8n+16-8n-8)] - 1[(4n+8)y_{n+1} + (-2n-2)y_{n+2}] + 4ny_{n+1} - 2ny_{n+2} = 0$ $8y_n - 4ny_{n+1} - 8y_{n+1} + 2ny_{n+2} + 2y_{n+2} + 4ny_{n+1} - 2ny_{n+2} = 0$ $2y_{n+2} - 8y_{n+1} + 8y_n = 0$ $\boxed{y_{n+2} - 4y_{n+1} + 4y_n = 0}$
2.	<p><b>Derive the difference equation from <math>u_n = a + b3^n</math></b></p> <p><b>Solution:</b> <math>u_n = a + b3^n</math> ----(1)</p> <p>Replace <math>n</math> by <math>n+1</math> in (1)</p> $u_{n+1} = a + b3^{n+1}$ $u_{n+1} = a + 3b3^n$ ----(2) <p>Replace <math>n</math> by <math>n+2</math> 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><b>Form the difference equation <math>y_n = \cos\left(\frac{n\pi}{2}\right)</math></b></p> <p><b>Solution:</b></p> <p>Given <math>y_n = \cos\left(\frac{n\pi}{2}\right)</math> ----(1)</p> <p>Replace <math>n</math> by <math>n+1</math> 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 <math>n</math> by <math>n+2</math> in (1)</p> $y_{n+2} = \cos\left(\frac{(n+2)\pi}{2}\right) = \cos\left(\frac{2\pi}{2} + \frac{n\pi}{2}\right)$ $y_{n+2} = \cos\left(\pi + \frac{n\pi}{2}\right) = -\cos\left(\frac{n\pi}{2}\right)$ $y_{n+2} = -y_n \quad \text{from (1)}$ $\Rightarrow \boxed{y_{n+2} + y_n = 0}$

Solutions of difference equation using Z-Transforms.

$$1. Z[y_n] = Z[y(n)] = y(z)$$

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

**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

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

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

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

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

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

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

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

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

By Partial Fraction,

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

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

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

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

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

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

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

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

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

Taking  $Z^{-1}$  on both sides

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

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

$$\begin{aligned}
z^3 y(z) - 4z^3 - 8z - 3zy(z) + 12z + 2y(z) &= 0 \\
[z^3 - 3z + 2] y(z) &= 4z^3 - 4z \\
y(z) &= \frac{4z^3 - 4z}{z^3 - 3z + 2} \\
y(z) &= \frac{4z(z^2 - 1)}{(z-1)^2(z+2)} \\
y(z) &= \frac{4z(z-1)(z+1)}{(z-1)^2(z+2)} \quad \because a^2 - b^2 = (a+b)(a-b) \\
y(z) &= \frac{4z(z+1)}{(z-1)(z+2)}
\end{aligned}$$

By Partial Fraction

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

By Partial Fraction

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

	<p>Now, <math>\frac{3z+7}{(z+4)(z-1)} = \frac{A}{z+4} + \frac{B}{z-1}</math>  <math>3z+7 = A(z-1) + B(z+4)</math>  Put <math>z=1 \Rightarrow 10 = 5B \Rightarrow B=2</math>  Put <math>z=-4 \Rightarrow -5 = -5A \Rightarrow A=1</math></p> $\frac{y(z)}{z} = \frac{1}{z+4} + \frac{2}{z-1}$ $y(z) = \frac{z}{z+4} + 2 \frac{z}{z-1}$ $Z^{-1}[y(z)] = Z^{-1}\left[\frac{z}{z+4}\right] + 2Z^{-1}\left[\frac{z}{z-1}\right]$ $y(n) = (-4)^n + 2(1)^n = 2 + (-4)^n \quad \therefore Z^{-1}\left[\frac{z}{z-a}\right] = a^n$
5.	<p><b>Solve using Z-transforms technique the difference equation <math>u_{n+2} + 6u_{n+1} + 9u_n = 2^n</math> with <math>u_0 = u_1 = 0</math>.</b></p> <p>Solution:</p> $u_{n+2} + 6u_{n+1} + 9u_n = 2^n$ <p>Assume <math>u=y</math></p> $y_{n+2} + 6y_{n+1} + 9y_n = 2^n ; y_0 = y_1 = 0$ <p>Taking Z-transform on both sides</p> $Z[y_{n+2}] + 6Z[y_{n+1}] + 9Z[y_n] = Z[2^n]$ $[z^2 y(z) - z^2 y(0) - zy(1)] + 6[z y(z) - z y(0)] + 9y(z) = \frac{z}{z-2}$ <p>Given <math>y_0 = y(0) = 0 ; y_1 = y(1) = 0</math></p> $z^2 y(z) + 6zy(z) + 9y(z) = \frac{z}{z-2}$ $(z^2 + 6z + 9)y(z) = \frac{z}{z-2}$ $y(z) = \frac{z}{(z-2)(z^2 + 6z + 9)}$ $y(z) = \frac{z}{(z-2)(z+3)^2}$ <p>By Partial Fraction,</p> $\frac{y(z)}{z} = \frac{1}{(z-2)(z+3)^2} \quad \dots \dots \dots (1)$ <p>Now <math>\frac{1}{(z-2)(z+3)^2} = \frac{A}{(z-2)} + \frac{B}{(z+3)} + \frac{C}{(z+3)^2}</math></p> $1 = A(z+3)^2 + B(z-2)(z+3) + C(z-2)$ <p>Put <math>z=2 \Rightarrow 1 = 25A \Rightarrow A = \frac{1}{25}</math></p> <p>Put <math>z=-3 \Rightarrow 1 = -5C \Rightarrow C = \frac{-1}{5}</math></p> <p>Equating co-efft. of <math>z^2</math> on both sides <math>\Rightarrow A+B=0 \Rightarrow B=-A \Rightarrow B=-\frac{1}{25}</math></p>

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

Taking  $Z^{-1}$  on both sides

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

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

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

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

$\therefore u = y$

- 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

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

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

Given that  $y_0 = y_1 = 0$ .

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

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

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

By partial fraction

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

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

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

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

Equating co-efft. of  $z^2$  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

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

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

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

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

$$\therefore Z^{-1} \left[ \frac{z}{z^2 + a^2} \right] = a^n \sin \frac{n\pi}{2} \quad \& \quad Z^{-1} \left[ \frac{z^2}{z^2 + a^2} \right] = a^n \cos \frac{n\pi}{2} \quad \text{here } a = 1$$

**Problems based on Z-Transforms:**

1. Find  $Z[\cos n\theta]$ ,  $Z[\sin n\theta]$  and hence find i)  $Z[\cos \frac{n\pi}{2}]$ , ii)  $Z[\sin \frac{n\pi}{2}]$   
 iii)  $Z[r^n \cos n\theta]$  iv)  $Z[r^n \sin n\theta]$

**Solution:**

We know that  $e^{in\theta} = \cos n\theta + i \sin n\theta$

$\cos n\theta$  = real part of  $e^{in\theta}$  &  $\sin n\theta$  = imaginary part of  $e^{in\theta}$

$$\text{and } Z[a^n] = \frac{z}{z-a}$$

$$\begin{aligned} Z[e^{in\theta}] &= Z[(e^{i\theta})^n] = \frac{z}{z-e^{i\theta}} \\ &= \frac{z}{z-(\cos\theta+i\sin\theta)} \end{aligned}$$

$$= \frac{z}{(z-\cos\theta)-i\sin\theta} \times \frac{(z-\cos\theta)+i\sin\theta}{(z-\cos\theta)+i\sin\theta}$$

$$Z[e^{in\theta}] = \frac{z(z-\cos\theta)+i\sin\theta}{(z-\cos\theta)^2-i^2\sin^2\theta} \quad \because (a+b)(a-b) = a^2 - b^2$$

$$Z[\cos n\theta + i \sin n\theta] = \frac{z(z-\cos\theta)+iz\sin\theta}{z^2-2z\cos\theta+\cos^2\theta+\sin^2\theta} \quad \because i^2 = -1$$

$$Z[\cos n\theta] + iZ[\sin n\theta] = \frac{z(z-\cos\theta)}{z^2-2z\cos\theta+1} + i \frac{z\sin\theta}{z^2-2z\cos\theta+1} \quad \because \cos^2\theta + \sin^2\theta = 1$$

Equating co-efft. Of real and img parts on both sides

$$Z[\cos n\theta] = \frac{z(z-\cos\theta)}{z^2-2z\cos\theta+1} ; Z[\sin n\theta] = \frac{z\sin\theta}{z^2-2z\cos\theta+1}$$

Deduction:

We know that

$$Z[\cos n\theta] = \frac{z(z-\cos\theta)}{z^2-2z\cos\theta+1}$$

$$\text{i) } Z\left[\cos \frac{n\pi}{2}\right] = Z[\cos n\theta]_{\theta \rightarrow \frac{\pi}{2}} = \frac{z\left(z-\cos \frac{\pi}{2}\right)}{z^2-2z\cos \frac{\pi}{2}+1}$$

$$Z\left[\cos \frac{n\pi}{2}\right] = \frac{z^2}{z^2+1} \quad \because \cos \frac{\pi}{2} = 0$$

$$Z[\sin n\theta] = \frac{z\sin\theta}{z^2-2z\cos\theta+1}$$

$$\text{ii) } Z\left[\sin \frac{n\pi}{2}\right] = Z[\sin n\theta]_{\theta \rightarrow \frac{\pi}{2}} = \frac{z\sin \frac{\pi}{2}}{z^2-2z\cos \frac{\pi}{2}+1}$$

$$\therefore Z\left[\sin \frac{n\pi}{2}\right] = \frac{z}{z^2+1} \quad \because \cos \frac{\pi}{2} = 0 \quad \& \quad \sin \frac{\pi}{2} = 1$$

We know that

$$\begin{aligned}
Z[a^n f(n)] &= Z[f(n)]_{z \rightarrow \frac{z}{a}} \\
\text{iii) } Z[r^n \cos n\theta] &= [Z[\cos n\theta]]_{z \rightarrow \frac{z}{r}} \\
&= \left[ \frac{z(z - \cos \theta)}{z^2 - 2z \cos \theta + 1} \right]_{z \rightarrow \frac{z}{r}} \\
&= \left[ \frac{\frac{z}{r} \left( \frac{z}{r} - \cos \theta \right)}{\frac{z^2}{r^2} - \frac{2z}{r} \cos \theta + 1} \right] \\
&= \frac{\frac{z}{r} \left( \frac{z - r \cos \theta}{r} \right)}{\frac{z^2}{r^2} - 2zr \cos \theta + r^2} \\
Z[r^n \cos n\theta] &= \frac{z(z - r \cos \theta)}{z^2 - 2zr \cos \theta + r^2} \\
\text{iv) } Z[r^n \sin n\theta] &= [Z\{\sin n\theta\}]_{z \rightarrow \frac{z}{r}} = \frac{\frac{z}{r} \sin \theta}{\frac{z^2}{r^2} - 2 \frac{z}{r} \cos \theta + r^2} = \frac{\frac{z}{r} \sin \theta}{\frac{z^2 - 2zr \cos \theta + r^2}{r^2}} \\
Z[r^n \sin n\theta] &= \frac{zr \sin \theta}{z^2 - 2zr \cos \theta + r^2}
\end{aligned}$$

**2.** Find the Z-transform of  $\frac{1}{n(n+1)}$ , for  $n \geq 1$

Solution

$$Z\left[\frac{1}{n(n+1)}\right] = ?$$

By partial Fraction:

$$\frac{1}{n(n+1)} = \frac{A}{n} + \frac{B}{n+1}$$

$$1 = A(n+1) + Bn$$

$$\text{Put } n = -1; \quad 1 = -B \Rightarrow B = -1$$

$$\text{Put } n = 0; \quad A = 1$$

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

$$Z\left[\frac{1}{n(n+1)}\right] = Z\left[\frac{1}{n}\right] - Z\left[\frac{1}{n+1}\right] \quad \dots \quad (1)$$

Now, we know that

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$\begin{aligned}
Z\left[\frac{1}{n}\right] &= \sum_{n=1}^{\infty} \frac{1}{n} \left(\frac{1}{z}\right)^n \quad \because n > 0 \\
&= \frac{1}{z} + \frac{1}{2} \left(\frac{1}{z}\right)^2 + \frac{1}{3} \left(\frac{1}{z}\right)^3 + \dots
\end{aligned}$$

$$\begin{aligned}
&= x + \frac{x^2}{2} + \frac{x^3}{3} + \dots \text{ here } \frac{1}{z} = x \\
&= -\log(1-x) \\
Z\left[\frac{1}{n}\right] &= -\log\left(1-\frac{1}{z}\right) = -\log\left(\frac{z-1}{z}\right) = \log\left(\frac{z}{z-1}\right) \\
Z\left[\frac{1}{n}\right] &= \log\left(\frac{z}{z-1}\right) \\
Z\left(\frac{1}{n+1}\right) &= \sum_{n=0}^{\infty} \frac{1}{n+1} \left(\frac{1}{z}\right)^n \\
&= 1 + \frac{1}{2} \left(\frac{1}{z}\right) + \frac{1}{3} \left(\frac{1}{z}\right)^2 + \dots \\
&= z \left[ \frac{1}{z} + \frac{1}{2} \left(\frac{1}{z}\right)^2 + \frac{1}{3} \left(\frac{1}{z}\right)^3 + \dots \right] \\
&= z \left[ -\log\left(1-\frac{1}{z}\right) \right] = -z \log\left(\frac{z-1}{z}\right) \\
Z\left(\frac{1}{n+1}\right) &= z \log\left(\frac{z}{z-1}\right) \\
(1) \Rightarrow Z\left[\frac{1}{n(n+1)}\right] &= \log\left(\frac{z}{z-1}\right) + z \log\left(\frac{z}{z-1}\right) \\
\therefore Z\left[\frac{1}{n(n+1)}\right] &= (z+1) \log\left(\frac{z}{z-1}\right)
\end{aligned}$$

**3.** Find  $Z[n(n-1)(n-2)]$ .

**Solution:**

$$\begin{aligned}
Z[n(n-1)(n-2)] &= Z[(n^2 - n)(n-2)] = Z[n^3 - 2n^2 - n^2 + 2n] = Z[n^3 - 3n^2 + 2n] \\
Z[n(n-1)(n-2)] &= Z[n^3] - 3Z[n^2] + 2Z[n] \quad \dots\dots\dots (1)
\end{aligned}$$

We know that

$$\begin{aligned}
Z[f(n)] &= \sum_{n=0}^{\infty} f(n) z^{-n} \\
Z[n] &= \sum_{n=0}^{\infty} n \left(\frac{1}{z}\right)^n \\
&= 0 + 1 \left(\frac{1}{z}\right)^1 + 2 \left(\frac{1}{z}\right)^2 + 3 \left(\frac{1}{z}\right)^3 + \dots \\
&= x + 2x^2 + 3x^3 + \dots \\
&= x(1 + 2x + 3x^2 + \dots) = x(1-x)^{-2} = \frac{1}{z} \left(1 - \frac{1}{z}\right)^{-2} \\
&= \frac{1}{z} \left(\frac{z-1}{z}\right)^{-2} = \frac{1}{z} \left(\frac{z}{z-1}\right)^2 = \frac{1}{z} \left(\frac{z^2}{(z-1)^2}\right)
\end{aligned}$$

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

We know that  $Z[nf(n)] = -z \frac{d}{dz} \{Z[f(n)]\}$

$$\begin{aligned}
Z[n^2] &= -z \frac{d}{dz} \{Z[n]\} \\
&= -z \frac{d}{dz} \left\{ \frac{z}{(z-1)^2} \right\} \\
&= -z \left\{ \frac{(z-1)^2(1) - z[2(z-1)]}{(z-1)^4} \right\} \\
&= -z \left\{ \frac{(z-1)(z-1-2z)}{(z-1)^4} \right\} \\
&= -z \left\{ \frac{-1-z}{(z-1)^3} \right\} \\
Z[n^2] &= \frac{z+z^2}{(z-1)^3}
\end{aligned}$$

$$\begin{aligned}
Z[n^3] &= Z[n n^2] = -z \frac{d}{dz} \{Z[n^2]\} \\
&= -z \frac{d}{dz} \left\{ \frac{z+z^2}{(z-1)^3} \right\} \\
&= -z \left[ \frac{(z-1)^3(2z+1) - (z^2+z)3(z-1)^2(1-0)}{(z-1)^6} \right] \\
&= -z \left[ \frac{(z-1)^2 [(z-1)(2z+1) - 3(z^2+z)]}{(z-1)^6} \right] \\
&= -z \left[ \frac{2z^2 - 2z + z - 1 - 3z^2 - 3z}{(z-1)^4} \right] \\
&= -z \left[ \frac{-z^2 - 4z - 1}{(z-1)^4} \right]
\end{aligned}$$

$$Z[n^3] = \frac{z(z^2 + 4z + 1)}{(z-1)^4}$$

$$(1) \Rightarrow Z[n(n-1)(n-2)] = \frac{z(z^2 + 4z + 1)}{(z-1)^4} - 3 \frac{z+z^2}{(z-1)^3} + 2 \frac{z}{(z-1)^2}$$

**4.** If  $U(z) = \frac{2z^2 + 5z + 14}{(z-1)^4}$ , evaluate  $u_2$  and  $u_3$ .

**Solution:**

$$\text{Given } U(z) = F(z) = \frac{2z^2 + 5z + 14}{(z-1)^4}$$

We know that

$$u_0 = f(0) = \lim_{z \rightarrow \infty} F(z) = \lim_{z \rightarrow \infty} \frac{2z^2 + 5z + 14}{(z-1)^4} = \lim_{z \rightarrow \infty} \frac{z^2 \left( 2 + \frac{5}{z} + \frac{14}{z^2} \right)}{z^4 \left( 1 - \frac{1}{z} \right)^2}$$

$$u_0 = f(0) = 0 \quad \because \frac{1}{\infty} = 0$$

$$\begin{aligned}
u_1 &= f(1) = \lim_{z \rightarrow \infty} [zF(z) - zf(0)] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z(2z^2 + 5z + 14)}{(z-1)^4} - z(0) \right] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z^3 \left( 2 + \frac{5}{z} + \frac{14}{z^2} \right)}{z^4 \left( 1 - \frac{1}{z} \right)^4} - 0 \right] \\
u_1 &= f(1) = 0 \quad \because \frac{1}{\infty} = 0 \\
u_2 &= f(2) = \lim_{z \rightarrow \infty} [z^2 F(z) - z^2 f(0) - zf(1)] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z^2(2z^2 + 5z + 14)}{(z-1)^4} - z^2(0) - z(0) \right] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z^4 \left( 2 + \frac{5}{z} + \frac{14}{z^2} \right)}{z^4 \left( 1 - \frac{1}{z} \right)^4} \right] = \frac{2+0+0}{(1-0)^4} = 2 \\
u_2 &= f(2) = 2 \\
u_3 &= f(3) = \lim_{z \rightarrow \infty} [z^3 F(z) - z^3 f(0) - z^2 f(1) - zf(2)] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z^3(2z^2 + 5z + 14)}{(z-1)^4} - z^3(0) - z^2(0) - z(2) \right] \\
&= \lim_{z \rightarrow \infty} \left[ \frac{z^3(2z^2 + 5z + 14)}{(z-1)^4} - 2z \right] \\
&= \lim_{z \rightarrow \infty} z^3 \left( \frac{(2z^2 + 5z + 14)}{(z-1)^4} - \frac{2}{z^2} \right) \\
&= \lim_{z \rightarrow \infty} z^3 \left( \frac{z^2(2z^2 + 5z + 14) - 2(z-1)^4}{z^2(z-1)^4} \right) \because (a-b)^4 = a^4 - 4a^3b + 6a^2b^2 - 4ab^3 + b^4 \\
&= \lim_{z \rightarrow \infty} z^3 \left( \frac{(2z^4 + 5z^3 + 14z^2) - 2(z^4 - 4z^3 + 6z^2 - 4z + 1)}{z^2(z-1)^4} \right) \\
&= \lim_{z \rightarrow \infty} z^3 \left( \frac{2z^4 + 5z^3 + 14z^2 - 2z^4 + 8z^3 - 12z^2 + 8z - 2}{z^2(z-1)^4} \right) \\
&= \lim_{z \rightarrow \infty} z^3 \left( \frac{13z^3 + 2z^2 + 8z - 2}{z^2(z-1)^4} \right) \\
&= \lim_{z \rightarrow \infty} \frac{z^6 \left( 13 + \frac{2}{z} + \frac{8}{z^2} - \frac{2}{z^3} \right)}{z^6 \left( 1 - \frac{1}{z} \right)^4} = \lim_{z \rightarrow \infty} \frac{\left( 13 + \frac{2}{z} + \frac{8}{z^2} - \frac{2}{z^3} \right)}{\left( 1 - \frac{1}{z} \right)^4} = \frac{13+0+0-0}{(1-0)^4} \\
u_3 &= f(3) = 13
\end{aligned}$$

5.	<p><b>State and prove initial and final value theorem of Z-transform.</b></p> <p><b>Initial value theorem:</b></p> <p>If <math>Z[f(n)] = F(z)</math> then <math>f(0) = \lim_{z \rightarrow \infty} F(z)</math></p> <p><b>Proof:</b></p>
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**We know that**

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n)z^{-n}$$

$$\begin{aligned}\lim_{z \rightarrow \infty} F(z) &= \lim_{z \rightarrow \infty} \sum_{n=0}^{\infty} f(n) \left(\frac{1}{z}\right)^n \\ &= \lim_{z \rightarrow \infty} \left[ f(0) \left(\frac{1}{z}\right)^0 + f(1) \left(\frac{1}{z}\right)^1 + f(2) \left(\frac{1}{z}\right)^2 + \dots \right]\end{aligned}$$

$$\lim_{z \rightarrow \infty} F(z) = f(0) \quad \because \frac{1}{\infty} = 0$$

**Final value theorem:**

$$\text{If } Z[f(n)] = F(z) \text{ then } \lim_{n \rightarrow \infty} f(n) = \lim_{z \rightarrow 1} (z-1)F(z)$$

**Proof:**

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n)z^{-n} \quad \text{-----(1)}$$

$$Z[f(n+1)] = \sum_{n=0}^{\infty} f(n+1)z^{-n} \quad \text{-----(2)}$$

$$(1)-(2) \Rightarrow$$

$$Z[f(n+1)] - Z[f(n)] = \sum_{n=0}^{\infty} f(n+1)z^{-n} - \sum_{n=0}^{\infty} f(n)z^{-n}$$

$$[zF(z) - zf(0)] - F(z) = \sum_{n=0}^{\infty} [f(n+1) - f(n)]z^{-n}$$

$$\lim_{z \rightarrow 1} [(z-1)F(z) - zf(0)] = \lim_{z \rightarrow 1} \sum_{n=0}^{\infty} [f(n+1) - f(n)]z^{-n}$$

$$\lim_{z \rightarrow 1} [(z-1)F(z)] - f(0) = \sum_{n=0}^{\infty} [f(n+1) - f(n)]$$

$$\lim_{z \rightarrow 1} [(z-1)F(z)] - f(0) = [\cancel{f(1)} - f(0)] + [\cancel{f(2)} - \cancel{f(1)}] + \dots + [\cancel{f(n+1)} - \cancel{f(n)}] + \dots \infty$$

$$\lim_{z \rightarrow 1} [(z-1)F(z)] - f(0) = \cancel{-f(0)} + f(n+1) + \dots \infty$$

$$\lim_{z \rightarrow 1} [(z-1)F(z)] - f(0) = \lim_{n \rightarrow \infty} f(n) \quad \because f(n+1) = f(n) \text{ when } n \rightarrow \infty$$

Hence proved