HW 9

EE 3015 Signals and Systems

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Contents

Consider the signal

$$x[n] = \left(\frac{1}{5}\right)^n u[n-3]$$

Use eq. (10.3)

$$X[z] = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$
(10.3)

to evaluate the Z-transform of this signal, and specify the corresponding region of convergence.

solution

$$X[z] = \sum_{n=-\infty}^{n=\infty} \left(\frac{1}{5}\right)^n u[n-3] z^{-n}$$

But u [n-3] is zero for n < 3 and 1 otherwise. Hence the above becomes

$$X[z] = \sum_{n=3}^{n=\infty} \left(\frac{1}{5}\right)^n z^{-n}$$

Let m = n - 3. When n = 3, m = 0 therefore the above can be written as

$$X[z] = \sum_{m=0}^{m=\infty} \left(\frac{1}{5}\right)^{m+3} z^{-(m+3)}$$
$$= \left(\frac{z^{-1}}{5}\right)^3 \sum_{m=0}^{m=\infty} \left(\frac{1}{5}\right)^m z^{-m}$$
$$= \frac{z^{-3}}{125} \sum_{m=0}^{m=\infty} \left(\frac{1}{5}\right)^m z^{-m}$$

Renaming back to n

$$X[z] = \frac{z^{-3}}{125} \sum_{n=0}^{\infty} \left(\frac{1}{5}\right)^n z^{-n}$$
(1)

Now, looking at $\sum_{n=0}^{n=\infty} \left(\frac{1}{5z}\right)^n$ then assuming |5z| > 1 and using the formula $\sum_{n=0}^{n=\infty} a^n = \frac{1}{1-a}$, where $a = \frac{1}{5z}$ in this case gives

$$\sum_{n=0}^{\infty} \left(\frac{1}{5z}\right)^n = \frac{1}{1 - \frac{1}{5}z^{-1}}$$

Hence (1) becomes

$$X[z] = \frac{z^{-3}}{125} \left(\frac{1}{1 - \frac{1}{5}z^{-1}} \right)$$

The above shows a pole at $\frac{1}{5}z^{-1} = 1$ or $z = \frac{1}{5}$ and a pole at z = 0. Since this is right handed signal, then the ROC is outside the outer most pole. Therefore ROC is

$$|z| > \frac{1}{5}$$

Which means the region is outside a circle of radius $\frac{1}{5}$. Since this ROC includes the unit circle, meaning a DTFT exist, it shows that this is a stable signal.

Using partial-fraction expansion and the fact that

$$a^n u\left[n\right] \stackrel{Z}{\longleftrightarrow} \frac{1}{1 - az^{-1}} \qquad |z| > |a|$$

Find the inverse Z-transform of

$$X(z) = \frac{1 - \frac{1}{3}z^{-1}}{\left(1 - z^{-1}\right)\left(1 + 2z^{-1}\right)} \qquad |z| > 2$$

solution

Let

$$\frac{1 - \frac{1}{3}z^{-1}}{\left(1 - z^{-1}\right)\left(1 + 2z^{-1}\right)} = \frac{A}{\left(1 - z^{-1}\right)} + \frac{B}{\left(1 + 2z^{-1}\right)}$$

Hence $A = \left(\frac{1-\frac{1}{3}z^{-1}}{1+2z^{-1}}\right)_{z^{-1}=1} = \frac{1-\frac{1}{3}}{1+2} = \frac{2}{9}$ and $B = \left(\frac{1-\frac{1}{3}z^{-1}}{(1-z^{-1})}\right)_{z^{-1}=-\frac{1}{2}} = \frac{1-\frac{1}{3}\left(-\frac{1}{2}\right)}{\left(1-\left(-\frac{1}{2}\right)\right)} = \frac{7}{9}$ Therefore the above

becomes

$$X(z) = \frac{2}{9} \frac{1}{\left(1 - z^{-1}\right)} + \frac{7}{9} \frac{1}{\left(1 + 2z^{-1}\right)}$$

The pole of first term at $z^{-1} = 1$ or z = 1 and the pole for second term is $2z^{-1} = -1$ or z = -2. Since the ROC is outside the out most pole, then this is right handed signal. Hence

$$x[n] = \frac{2}{9}u[n] + \frac{7}{9}(-2)^{n}u[n]$$
$$= \left(\frac{2}{9} + \frac{7}{9}(-2)^{n}\right)u[n]$$

Which is valid when X(z) defined for |z| > 2 since this is the common region for |z| > 1 and |z| > 2 at the same time. We notice the ROC does not include the unit circle and hence it is not stable signal. This is confirmed by looking at the term $(-2)^n$ which grows with n with no limit.

Consider a left-sided sequence x[n] with z-transform

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

- **a** Write X(z) as a ratio of polynomials in z instead of z^{-1}
- **b** Using a partial-fraction expression, express X(z) as a sum of terms, where each term represents a pole from your answer in part (a).
- **c** Determine x[n]

solution

3.1 Part a

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

One pols at $z = \frac{1}{2}$ and one pole at z = 1.

3.2 Part b

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

To do partial fractions, the degree in numerator must be smaller than in the denominator, which is not the case here. Hence we start by factoring out a z which gives

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

Hence

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

Therefore $A = \left(\frac{1}{(z-1)}\right)_{z=\frac{1}{2}} = \frac{1}{\left(\frac{1}{2}-1\right)} = -2$ and $B = \left(\frac{1}{z-\frac{1}{2}}\right)_{z=1} = \frac{1}{1-\frac{1}{2}} = 2$. Hence the above becomes $X(z) = z^2 \left(-\frac{2}{z-\frac{1}{2}} + \frac{2}{z-\frac{1}{2}}\right)$

$$\begin{aligned} X(z) &= z^2 \left(-\frac{2}{z - \frac{1}{2}} + \frac{2}{z - 1} \right) \\ &= 2z^2 \left(-\frac{1}{z - \frac{1}{2}} + \frac{1}{z - 1} \right) \end{aligned}$$

Pole at $z = \frac{1}{2}$ and one at z = 1.

3.3 Part c

Writing the above as

$$X(z) = 2z^2 X_1(z)$$

Where $x_1[n] \iff X_1(z)$ where ROC for $X_1(z)$ is inside the inner most pole (since left sided). Hence ROC for $X_1(z)$ is $|z| < \frac{1}{2}$. What is left is to find $x_1[n]$ which is the inverse Z transform of $\frac{-1}{z-\frac{1}{2}} + \frac{1}{z-1}$. We want to use $a^n u[n] \stackrel{Z}{\longleftrightarrow} \frac{1}{1-az^{-1}}$ so rewriting this as

$$X_1(z) = \frac{-1}{z - \frac{1}{2}} + \frac{1}{z - 1}$$
$$= \frac{-z^{-1}}{1 - \frac{1}{2}z^{-1}} + \frac{z^{-1}}{1 - z^{-1}}$$

Hence

$$X(z) = 2z^{2}X_{1}(z)$$

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

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

Then (since left handed) then $\frac{-1}{1-\frac{1}{2}z^{-1}} \longleftrightarrow \left(\frac{1}{2}\right)^n u \left[-n-1\right]$. Similarly for $\frac{1}{1-z^{-1}} \longleftrightarrow -u \left[-n-1\right]$. Hence

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

Substituting the above in (1) gives

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

Where u[-n-1] is changed to u[-n-2] because of the extra z in (1) outside, which causes extra shift and same for u[-n-1] changed to u[-n-2]. Therefore the final answer is

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

A causal LTI system is described by the difference equation

$$y[n] = y[n-1] + y[n-2] + x[n-1]$$

- **a** Find the system function $H(z) = \frac{Y(z)}{X(z)}$ for this system. Plot the poles and zeros of H(z) and indicate the region of convergence.
- **b** Find the unit sample response of the system.
- **c** You should have found the system to be unstable. Find a stable (non causal) unit sample response that satisfies the difference equation.

solution

4.1 Part a

Taking the Z transform of the difference equation gives

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

$$Y(z) \left(1 - z^{-1} - z^{-2}\right) = z^{-1}X(z)$$

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

$$= \frac{z}{z^2 - z - 1}$$

$$= \frac{z}{\left(z - \left(\frac{1}{2}\sqrt{5} + \frac{1}{2}\right)\right)\left(z - \left(\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)\right)}$$

Hence a pole at $z = \frac{1}{2}\sqrt{5} + \frac{1}{2} = 1.618$ and a pole at $z = \left(\frac{1}{2} - \frac{1}{2}\sqrt{5}\right) = -0.618$ and zero at z = 0Since this is a causal H(z) then ROC is always to the right of the right most pole. Hence ROC is

$$|z| > \frac{1}{2}\sqrt{5} + \frac{1}{2} = 1.618$$

Here is a plot of the poles and zeros. The ROC is all the region to the right of 1.618 pole.

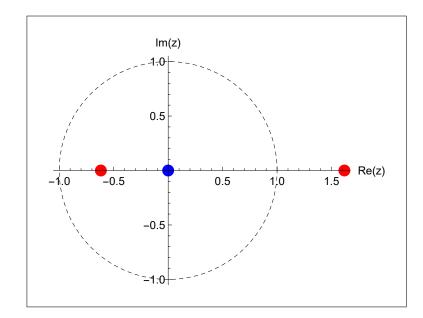


Figure 1: H(z) Pole Zero plot. Red points are poles. Blue is zeros

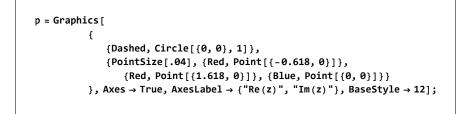


Figure 2: Code used for the above

4.2 Part b

If the input $x[n] = \delta[n]$ then the difference equation is now

$$y[n] = y[n-1] + y[n-2] + \delta[n-1]$$

Hence taking the Z transform gives

$$Y(z) = z^{-1}Y(z) + z^{-2}Y(z) + z^{-1}$$

$$Y(z) \left(1 - z^{-2} - z^{-1}\right) = z^{-1}$$

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

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

$$= \frac{-z^{-1}}{\left(z^{-1} - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)\right)\left(z^{-1} - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)\right)}$$
(1)

Applying partial fractions gives

$$\frac{-z^{-1}}{\left(z^{-1} - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)\right)\left(z^{-1} - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)\right)} = \frac{A}{z^{-1} - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)} + \frac{B}{z^{-1} - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)}$$

Hence

$$A = \left(\frac{-z^{-1}}{\left(z^{-1} - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)\right)}\right)_{z^{-1} = \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)} = \frac{-\left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)}{\left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right) - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)} = \frac{1}{10}\sqrt{5} - \frac{1}{2}$$

And

$$B = \left(\frac{-z^{-1}}{z^{-1} - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)}\right)_{z = \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)} = \frac{-\left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)}{\left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right) - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)} = -\frac{1}{10}\sqrt{5} - \frac{1}{2}$$

Therefore (1) becomes

$$Y(z) = \left(\frac{1}{10}\sqrt{5} - \frac{1}{2}\right) \frac{1}{z^{-1} - \left(-\frac{1}{2} + \frac{1}{2}\sqrt{5}\right)} - \left(\frac{1}{10}\sqrt{5} + \frac{1}{2}\right) \frac{1}{z^{-1} - \left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)}$$
$$= \frac{\left(\frac{1}{10}\sqrt{5} - \frac{1}{2}\right)}{-\frac{1}{2} + \frac{1}{2}\sqrt{5}} \frac{1}{\frac{1}{-\frac{1}{2} + \frac{1}{2}\sqrt{5}}z^{-1} - 1} - \frac{\left(\frac{1}{10}\sqrt{5} + \frac{1}{2}\right)}{\left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)} \frac{1}{\frac{1}{\left(-\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)}z^{-1} - 1}$$
$$= \frac{1}{5}\sqrt{5} \frac{1}{1 - \left(\frac{2}{-1 + \sqrt{5}}\right)z^{-1}} - \frac{1}{5}\sqrt{5} \frac{1}{1 - \frac{2}{(-1 - \sqrt{5})}z^{-1}}$$
$$= \frac{1}{5}\sqrt{5} \frac{1}{1 - \left(\frac{1}{2}\sqrt{5} + \frac{1}{2}\right)z^{-1}} - \frac{1}{5}\sqrt{5} \frac{1}{1 - \left(\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)z^{-1}}$$

Now we can use the table $\frac{1}{1-az^{-1}} \rightarrow a^n u[n]$ for |z| > a. Taking the inverse Z transform of the above gives

$$y[n] = -\left(\frac{1}{5}\sqrt{5}\right)\left(\frac{1+\sqrt{5}}{2}\right)^n u[n] + \left(\frac{1}{5}\sqrt{5}\right)\left(\frac{1-\sqrt{5}}{2}\right)^n u[n]$$
$$= \left(-\left(0.447\,21\right)\left(1.618\right)^n + \left(0.447\,21\right)\left(-0.618\right)^n\right)u[n]$$

This is <u>unstable</u> response y[n] due to the term $(1.618)^n$ which grows with no limit as $n \to \infty$.

4.3 Part c

Using the ROC $\,$ where 0.618 < |z| < 1.618 instead of |z| > 1.618, then

$$y[n] = \left(\frac{1}{5}\sqrt{5}\right) \left(\frac{1+\sqrt{5}}{2}\right)^n u[-n-1] + \left(\frac{1}{5}\sqrt{5}\right) \left(\frac{1-\sqrt{5}}{2}\right)^n u[n]$$
$$= \left((0.447\,21)\,(1.618)^n\,u[-n-1] + (0.447\,21)\,(-0.618)^n\right) u[n]$$

which is now stable since the index on 1.618^n run is negative instead of positive.

Consider the linear, discrete-time, shift-invariant system with input x[n] and output y[n] for which

$$y[n-1] - \frac{10}{3}y[n] + y[n+1] = x[n]$$

is stable. Determine the unit sample response.

solution

Taking the Z transform of the difference equation gives

$$z^{-1}Y(z) - \frac{10}{3}Y(z) + zY(z) = X(z)$$
$$Y(z)\left(z^{-1} - \frac{10}{3} + z\right) = X(z)$$

Hence the unit sample is when $x[n] = \delta[n]$. Hence X(z) = 1. Therefore the impulse response is

$$H(z) = \frac{1}{z^{-1} - \frac{10}{3} + z}$$
$$= \frac{z^{-1}}{z^{-2} - \frac{10}{3}z^{-1} + 1}$$
$$= \frac{z^{-1}}{(z^{-1} - 3)(z^{-1} - \frac{1}{3})}$$

Applying partial fractions

$$H(z) = \frac{A}{(z^{-1} - 3)} + \frac{B}{(z^{-1} - \frac{1}{3})}$$

Hence $A = \left(\frac{z^{-1}}{(z^{-1} - \frac{1}{3})}\right)_{z^{-1} = 3} = \frac{3}{(3 - \frac{1}{3})} = \frac{9}{8}$ and $B = \left(\frac{z^{-1}}{(z^{-1} - 3)}\right)_{z^{-1} = \frac{1}{3}} = \frac{\frac{1}{3}}{(\frac{1}{3} - 3)} = -\frac{1}{8}$. Therefore
$$H(z) = \frac{9}{8} \frac{1}{(z^{-1} - 3)} - \frac{1}{8} \frac{1}{(z^{-1} - \frac{1}{3})}$$
$$= \frac{3}{8} \frac{1}{(\frac{1}{3}z^{-1} - 1)} - \frac{3}{8} \frac{1}{(3z^{-1} - 1)}$$
$$= \frac{3}{8} \frac{1}{1 - 3z^{-1}} - \frac{3}{8} \frac{1}{1 - \frac{1}{3}z^{-1}}$$
(1)

We see a pole at z = 3 and a pole at $z = \frac{1}{3}$.

For $\frac{1}{1-3z^{-1}}$, this is stable only for a left sided signal, this is because *a* which is 3 here is larger than 1. Hence its inverse Z transform is of this is $x_1[n] = -\frac{3}{8}3^n u[-n-1]$ and for the second term $\frac{1}{1-\frac{1}{3}z^{-1}}$ is stable for right sided signal, since $\frac{1}{3} < 1$. Hence its inverse Z transform is $-\frac{3}{8}\left(\frac{1}{3}\right)^n u[n]$. Therefore

$$h[n] = -\frac{3}{8} (3)^{n} u[-n-1] - \frac{3}{8} \left(\frac{1}{3}\right)^{n} u[n]$$

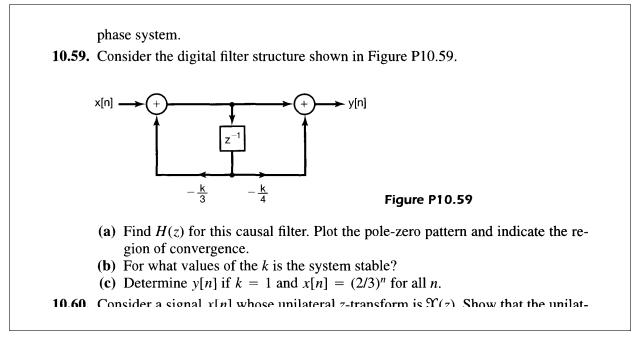


Figure 3: Problem description

solution

6.1 Part (a)

Let the value at the branch just to the right of x[n] summation sign be called A[z].

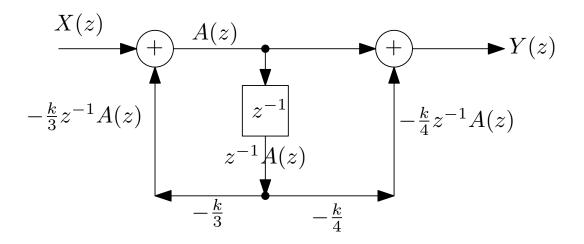


Figure 4: Filter diagram

Then we see that

$$Y(z) = A(z) - \frac{k}{4}z^{-1}A(z)$$

We just need to find A(z). We see that $A(z) = X(z) - \frac{k}{3}z^{-1}A(z)$. Hence $A(z)\left(1 + \frac{k}{3}z^{-1}\right) = X(z)$ or $A(z) = \frac{X(z)}{1 + \frac{k}{3}z^{-1}}$. Therefore the above becomes

$$Y(z) = \frac{X(z)}{1 + \frac{k}{3}z^{-1}} - \frac{k}{4}z^{-1}\frac{X(z)}{1 + \frac{k}{3}z^{-1}}$$
$$= X(z)\left(\frac{1}{1 + \frac{k}{3}z^{-1}} - \frac{k}{4}\frac{z^{-1}}{1 + \frac{k}{3}z^{-1}}\right)$$

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

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

The <u>pole</u> is when $\frac{k}{3}z^{-1} = -1$ or $z = -\frac{k}{3}$. Zero is when $1 - kz^{-1} = 0$ or $kz^{-1} = 1$ or z = k. Since this causal system, then the ROC is to the right of the most right pole. Hence $|z| > \frac{|k|}{3}$ is the ROC.

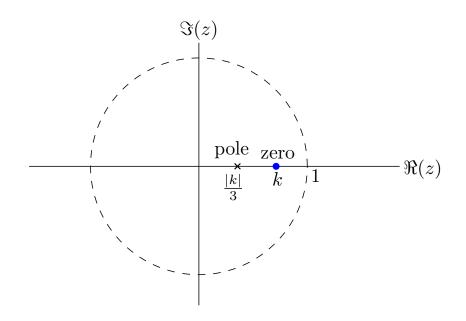


Figure 5: Pole zero polt. ROC is |z| >]frac|k|3

6.2 Part (b)

System is stable if it has a Discrete time Fourier transform. This implies the ROC must include the unit circle. Hence $\frac{|k|}{3} < 1$ or |k| < 3.

6.3 Part (c)

From part (a), the unit sample response is $H(z) = \frac{1 - \frac{k}{4}z^{-1}}{1 + \frac{k}{3}z^{-1}}$. When k = 1 this becomes

$$H(z) = \frac{1 - \frac{1}{4}z^{-1}}{1 + \frac{1}{3}z^{-1}}$$

Since $x[n] = \left(\frac{2}{3}\right)^n$ for all *n* and this is casual system, then this means $x[n] = \left(\frac{2}{3}\right)^n u[n]$. Therefore

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

Hence from part (a)

$$Y(z) = H(z) X(z)$$

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

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

$$= \frac{A}{1 + \frac{1}{3}z^{-1}} + \frac{B}{1 - \frac{2}{3}z^{-1}}$$
Therefore $A = \left(\frac{1 - \frac{1}{4}z^{-1}}{\left(1 - \frac{2}{3}z^{-1}\right)}\right)_{z^{-1} = -3} = \frac{1 - \frac{1}{4}(-3)}{\left(1 - \frac{2}{3}(-3)\right)} = \frac{7}{12}$ and $B = \left(\frac{1 - \frac{1}{4}z^{-1}}{\left(1 + \frac{1}{3}z^{-1}\right)}\right)_{z^{-1} = \frac{3}{2}} = \left(\frac{1 - \frac{1}{4}\left(\frac{3}{2}\right)}{\left(1 + \frac{1}{3}\left(\frac{3}{2}\right)\right)}\right) = \frac{5}{12}.$

Hence

$$Y(z) = \frac{7}{12} \frac{1}{1 + \frac{1}{3}z^{-1}} + \frac{5}{12} \frac{1}{1 - \frac{2}{3}z^{-1}}$$

Therefore

$$y[n] = \frac{7}{12} \left(-\frac{1}{3}\right)^n u[n] + \frac{5}{12} \left(\frac{2}{3}\right)^n u[n]$$

The following is a plot of the solution

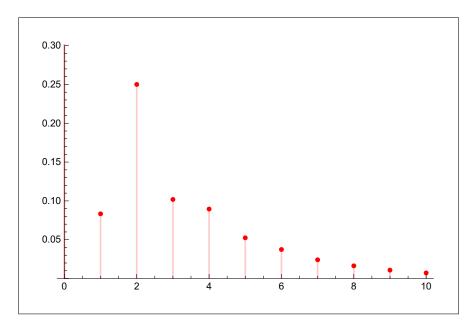


Figure 6: Plot of y[n]

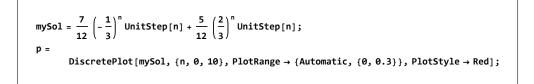


Figure 7: Code used