

DEPARTMENT OF MATHEMATICS

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

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UNIT - V

Z - TRANSFORM & DIFFERENCE EQUATION

Z-Transform of some basic functions:	
1.	$Z \cdot a^n = \frac{z}{z-a} \quad ; \quad Z[1] = \frac{z}{z-1} \quad ; \quad Z \cdot (-a)^n = \frac{z}{z+a}$
2.	$Z[n] = \frac{z}{(z-1)^2}$
3.	$Z \cdot \frac{1}{n} = \log \frac{z}{z-1}$
4.	$Z \cdot \frac{1}{n+1} = z \log \frac{z}{z-1}$
5.	$Z \cdot \frac{1}{n-1} = \frac{1}{z} \log \frac{z}{z-1}$
6.	$Z \cdot \frac{1}{n!} = e^z$
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.	$Z^{-1} \cdot \frac{z}{z-1} = 1 \quad ; \quad Z^{-1} \cdot \frac{z}{z+1} = (-1)^n$
2.	$Z^{-1} \cdot \frac{z}{z-a} = a^n \quad ; \quad Z^{-1} \cdot \frac{z}{z+a} = (-a)^n \quad ; \quad Z^{-1} \cdot \frac{1}{z+a} = a^{n-1}$
3.	$Z^{-1} \cdot \frac{z^2}{(z-a)^2} = (n+1)a^n$ For Eg. 1) $Z^{-1} \cdot \frac{z}{(z-a)^2} = (n-1+1)a^{n-1} = na^{n-1}$ 2) $Z^{-1} \cdot \frac{1}{(z-a)^2} = (n-2+1)a^{n-2} = (n-1)a^{n-2}$ 3) $Z^{-1} \cdot \frac{z^2}{(z-1)^2} = (n+1)1^n = n+1$ 4) $Z^{-1} \cdot \frac{z}{(z-1)^2} = (n-1+1)1^n = n$ 5) $Z^{-1} \cdot \frac{1}{(z-1)^2} = (n-2+1)1^n = n-1$
4.	$Z^{-1} \cdot \frac{z^2}{z^2+a^2} = a \cos \frac{n\pi}{2}$

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

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):

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

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

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

Solution:

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

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

Now,

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

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

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

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

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

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

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

2. Find $Z^{-1} \cdot \frac{z^{-2}}{(1+z^{-1})^2(1-z^{-1})}$

Solution:

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

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

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

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

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

Put $z = 1, \quad 1 = 4A \Rightarrow A = \frac{1}{4}$

Put $z = -1, \Rightarrow 1 = -2C \Rightarrow C = -\frac{1}{2}$

Equating co-efficients of $z^2 \Rightarrow 0 = A + B \Rightarrow B = -\frac{1}{4}$

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

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

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

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

3. Find $Z^{-1} \cdot \frac{z^{-2}}{(1-z^{-1})(1-2z^{-1})(1-3z^{-1})}$

Solution:

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

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

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

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

Now by Partial Fraction,

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

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

Put $z = 2, \Rightarrow 1 = -B \Rightarrow \boxed{B = -1}$

Put $z = 1, \Rightarrow 1 = 2A \Rightarrow \boxed{A = \frac{1}{2}}$

Put $z = 3, \Rightarrow 1 = 2C \Rightarrow \boxed{C = \frac{1}{2}}$

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

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

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

$$\boxed{f(n) = \frac{1}{2} - 2^n + \frac{1}{2} 3^n}$$

4. Find the Z-transform of $\frac{z^2 + z}{(z-1)(z^2 + 1)}$ using partial fraction.

Solution:

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

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

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

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

Put $z = 1, \Rightarrow 2 = 2A \Rightarrow \boxed{A = 1}$

Equating co-efficients of $z^2 \Rightarrow 0 = A + C \Rightarrow \boxed{C = -1}$

Put $z = 0, \Rightarrow 1 = A - B \Rightarrow B = A - 1 = 1 - 1 = 0 \Rightarrow \boxed{B = 0}$

$$F(z) = \frac{1}{z} + \frac{0}{z-1} + \frac{-z}{z^2+1} = \frac{1}{z} - \frac{z}{z^2+1}$$

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

Put Z^{-1} on both sides

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

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

Finding Inverse Z-transform by Residue Method:

By Inverse Z-Transforms $Z^{-1}[F(z)] = f(n)$

Procedure:

1. write $F(z)$ from given expression and write $F(z)z^{n-1}$

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

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

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

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

1 Find $Z^{-1} \cdot \frac{2z}{(z-2)(z^2+1)}$ by the method of residues.

Solution:

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

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

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

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

$$1) \operatorname{Res}, F(z)z^{n-1},_{z=1} = \lim_{z \rightarrow 1} (z-1)F(z)z^{n-1}$$

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

$$\boxed{\operatorname{Res}, F(z)z^{n-1},_{z=1} = 1}$$

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

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

$$\boxed{\operatorname{Res}, F(z)z^{n-1},_{z=i} = \frac{-(i)^n}{(1+i)}}$$

	<p>3) $\text{Res}_{z=-i} F(z)z^{n-1} = \lim_{z \rightarrow -i} (z+i)F(z)z^{n-1}$</p> $\text{Res}_{z=-i} F(z)z^{n-1} = \lim_{z \rightarrow -i} \frac{2z^n}{(z-1)(z+i)(z-i)}$ $= \lim_{z \rightarrow -i} \frac{2z^n}{(z-1)(z-i)}$ $= \frac{2(-i)^n}{(-i-1)(-i-i)} = \frac{2(-i)^n}{(1+i)(2i)}$ $= \frac{(-i)^n}{(1+i)(i)} = \frac{(-i)^n}{i+i^2} = \frac{(-i)^n}{i-1}$ <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $\text{Res}_{z=-i} F(z)z^{n-1} = \frac{(-i)^n}{i-1}$ </div> <p>$f(n) = \text{sum of residues of } F(z)z^{n-1}$</p> <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $f(n) = 1 - \frac{(i)^n}{1+i} + \frac{(-i)^n}{i-1}$ </div>
2.	<p>Find the inverse Z-Transform of $\frac{z(z+1)}{(z-1)^3}$ by residue method.</p> <p>Solution:</p> <p>Let $F(z) = \frac{z(z+1)}{(z-1)^3}$</p> $F(z)z^{n-1} = \frac{z^n(z+1)}{(z-1)^3}$ $F(z)z^{n-1} = \frac{z^n(z+1)}{(z-1)^3} \quad \text{--- (1)}$ <p>$z = 1$ is a pole of order 3</p> $\text{Res}_{z=1} F(z)z^{n-1} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z)z^{n-1}$ $\text{Res}_{z=1} F(z)z^{n-1} = \frac{1}{(3-1)!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \frac{z^n(z+1)}{(z-1)^3}$ $= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (z^{n+1} + z^n)$ $= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d}{dz} (n+1)z^n + nz^{n-1}$ $= \frac{1}{2} \lim_{z \rightarrow 1} (n+1)nz^{n-1} + n(n-1)z^{n-2}$ $= \frac{1}{2} \lim_{z \rightarrow 1} (n^2 + n)(1)^{n-1} + (n^2 - n)1^{n-2}$ $= \frac{1}{2} (n^2 + n + n^2 - n)$ $\text{Res}_{z=1} F(z)z^{n-1} = \frac{1}{2} \cdot 2n^2$ $\text{Res}_{z=1} F(z)z^{n-1} = n^2$

	$f(n) = \text{sum of residues of } F(z)z^{n-1} = n^2$
3.	<p>Find the inverse Z-transform of the function $\frac{z}{z^2 + 7z + 10}$ by the method of residues.</p> <p>Solution:</p> $Z^{-1} \left\{ \frac{z}{z^2 + 7z + 10} \right\} = ?$ $F(z) = \frac{z}{z^2 + 7z + 10} = \frac{z}{(z+2)(z+5)}$ $F(z)z^{n-1} = \frac{z z^{n-1}}{(z+2)(z+5)}$ $F(z)z^{n-1} = \frac{z^n}{(z+2)(z+5)} \quad \text{-----(1)}$ <p>Here $z=-2$ and $z=-5$ are pole of order 1</p> <p>1) Res $s, F(z)z^{n-1}, \quad = \lim_{z \rightarrow a} (z-a)F(z)z^{n-1}$</p> $\text{Res } s, F(z)z^{n-1}, \quad = \lim_{z \rightarrow -2} (z+2) \frac{z^n}{(z+2)(z+5)}$ $= \frac{(-2)^n}{(-2+5)} = \frac{(-2)^n}{3}$ <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $\text{Res } s, F(z)z^{n-1}, \quad = \frac{(-2)^n}{3}$ </div> <p>2) Res $s, F(z)z^{n-1}, \quad = \lim_{z \rightarrow -5} (z+5) \frac{z^n}{(z+2)(z+5)}$</p> $= \frac{(-5)^n}{(-5+2)} = \frac{(-5)^n}{-3}$ <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $\text{Res } s, F(z)z^{n-1}, \quad = \frac{-(-5)^n}{3}$ </div> <p>$f(n) = \text{sum of residues of } F(z)z^{n-1}$</p> $f(n) = \frac{(-2)^n}{3} - \frac{(-5)^n}{3} = \frac{(-2)^n - (-5)^n}{3}$ <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $\frac{(-2)^n}{3} - \frac{(-5)^n}{3}$ </div>
4.	<p>Find $Z^{-1} \left\{ \frac{z^{-2}}{(1+z^{-1})^2(1-z^{-1})} \right\}$ by using residue method.</p> <p>Solution:</p> $F(z) = \frac{z^{-2}}{(1+z^{-1})^2(1-z^{-1})} = \frac{1}{z^2 \cdot \frac{z+1}{z} \cdot \frac{z-1}{z}}$ $F(z) = \frac{z}{(z+1)^2(z-1)}$ $F(z)z^{n-1} = \frac{z z^{n-1}}{(z+1)^2(z-1)}$

	$F(z)z^{n-1} = \frac{z^n}{(z+1)^2(z-1)} \quad \text{--- (1)}$ <p>Here $z = -1$ is pole of order 2, and $z = 1$ is pole of order 1</p> <p>1) $\text{Res}_{z=a} F(z)z^{n-1} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z)z^{n-1}$</p> $\begin{aligned} \text{Res}_{z=-1} F(z)z^{n-1} &= \frac{1}{(2-1)!} \lim_{z \rightarrow -1} \frac{d^2}{dz^2} \frac{z^n}{(z+1)^2(z-1)} \\ &= \lim_{z \rightarrow -1} \frac{d}{dz} \left[\frac{z^n}{(z-1)} \right] \\ &= \lim_{z \rightarrow -1} \frac{(z-1)nz^{n-1} - z^n(1-0)}{(z-1)^2} \\ &= \frac{(-1-1)n(-1)^{n-1} - (-1)^n}{4} = \frac{-2n(-1)^{n-1} - (-1)^n}{4} = \frac{(-1)^n}{4} [2n-1] \\ \text{Res}_{z=-1} F(z)z^{n-1} &= \frac{(-1)^n [2n-1]}{4} \end{aligned}$ <p>2) $\text{Res}_{z=a} F(z)z^{n-1} = \lim_{z \rightarrow a} (z-a)F(z)z^{n-1}$</p> $\begin{aligned} \text{Res}_{z=1} F(z)z^{n-1} &= \lim_{z \rightarrow 1} (z-1) \frac{z^n}{(z+1)^2(z-1)} \\ &= \lim_{z \rightarrow 1} \frac{z^n}{(z+1)^2} = \frac{1^n}{(1+1)^2} = \frac{1}{2} \end{aligned}$ $\text{Res}_{z=1} F(z)z^{n-1} = \frac{1}{2}$ <p>$f(n) = \text{sum of residues of } F(z)z^{n-1}$</p> <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 10px auto;"> $f(n) = \frac{(-1)^n}{4} [2n-1] + \frac{1}{2}$ </div>
5.	<p>Using complex residue theorem evaluate $Z^{-1} \cdot \frac{9z^3}{(3z-1)^2(z-2)}$</p> <p>Solution:</p> $Z^{-1} \cdot \frac{9z^3}{(3z-1)^2(z-2)} = Z^{-1} \cdot \frac{9z^3}{9(z-\frac{1}{3})^2(z-2)} = Z^{-1} \cdot \frac{z^3}{(z-\frac{1}{3})^2(z-2)}$ $F(z) = \frac{z^3}{(z-\frac{1}{3})(z-2)}$ $F(z)z^{n-1} = \frac{z^3 z^{n-1}}{(z-\frac{1}{3})^2(z-2)}$ $F(z)z^{n-1} = \frac{z^{n+2}}{(z-\frac{1}{3})^2(z-2)}$ <p>Here $z = \frac{1}{3}$ are pole of order 2 and $z = 2$ is simple pole.</p> <p>1) $\text{Res}_{z=a} F(z)z^{n-1} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} (z-a)^m F(z)z^{n-1}$ here $m = 2$</p>

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

$$\text{Res } F(z) z^{n-1} \Big|_{z=\frac{1}{3}} = \frac{9 \cdot 1 \cdot^n \cdot 1 \cdot (-5n - 11)}{3} = \frac{-1 \cdot 1 \cdot^n}{25 \cdot 3} (5n + 11)$$

$$\text{Res } F(z) z^{n-1} \Big|_{z=\frac{1}{3}} = \frac{-1 \cdot 1 \cdot^n}{25 \cdot 3} (5n + 11)$$

$$2) \text{ Res } F(z) z^{n-1} \Big|_{z=2} = \lim_{z \rightarrow 2} (z - 2) \frac{z^{n+2}}{(z - 2)(z - \frac{1}{3})^2}$$

$$\text{Res } F(z) z^{n-1} \Big|_{z=2} = \frac{2^{n+2}}{(2 - \frac{1}{3})^2} = \frac{9}{25} 2^{n+2}$$

$$\text{Res } F(z) z^{n-1} \Big|_{z=2} = \frac{9}{25} 2^{n+2}$$

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

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

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:

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

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

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

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

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:

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

By convolution theorem

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

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

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

$$= a^n * a^n$$

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

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

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

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

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

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:

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

By convolution theorem

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

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

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

$$= (-a)^n * (-b)^n$$

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

$$\begin{aligned}
 &= (-1)^n \sum_{k=0}^n a^k b^{-k} b^n \\
 &= (-1)^n b^n \sum_{k=0}^n \frac{a^k}{b^k} \\
 &= (-1)^n b^n \left(1 + \frac{a}{b} + \frac{a^2}{b^2} + \frac{a^3}{b^3} + \dots + \frac{a^n}{b^n} \right) \\
 &= (-1)^n b^n \frac{a^{n+1} - 1}{\frac{a}{b} - 1} = b^n \frac{a^{n+1} - 1}{\frac{a-b}{b}} = b^n \frac{a^{n+1} - b^{n+1}}{b} \\
 &= (-1)^n b^n \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a-b} = (-1)^n \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a-b} \\
 &= (-1)^n \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a-b}
 \end{aligned}$$

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

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

Solution:

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

By convolution theorem

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

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

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

$$= (a)^n * (b)^n$$

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

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

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

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

$$\begin{aligned}
 &= b^n \cdot \frac{\frac{a}{b} - 1}{\frac{a}{b} - 1} = b^n \cdot \frac{b}{b} = b^n \cdot \frac{a-b}{b} \\
 &= \frac{a^{n+1} - b^{n+1}}{b^{n+1}} \times \frac{b}{a-b} = (-1)^n \frac{a^{n+1} - b^{n+1}}{b^n} \times \frac{b}{a-b} \\
 &= \frac{a^{n+1} - b^{n+1}}{a-b}
 \end{aligned}$$

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

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

Solution:

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

By convolution theorem

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

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

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

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

Solution:

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

By convolution theorem

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Formation of Difference Equation:

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

Solution:

Given $y_n = (A + Bn)2^n$

$$y_n = A2^n + Bn2^n \quad \text{--- (1)}$$

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

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

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

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

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

	$\begin{vmatrix} y_n & 1 & n \\ y_{n+1} & 2 & 2(n+1) \\ y_{n+2} & 4 & 4(n+2) \end{vmatrix} = 0$ $y_n [8(n+2) - 8(n+1)] - 1[4(n+2)y_{n+1} - 2(n+1)y_{n+2}] + n[4y_{n+1} - 2y_{n+2}] = 0$ $y_n [(8n+16-8n-8)] - 1[(4n+8)y_{n+1} + (-2n-2)y_{n+2}] + 4ny_{n+1} - 2ny_{n+2} = 0$ $8y_n \cancel{-4ny_{n+1}} - 8y_{n+1} \cancel{+2ny_{n+2}} + 2y_{n+2} \cancel{+4ny_{n+1}} \cancel{-2ny_{n+2}} = 0$ $2y_{n+2} - 8y_{n+1} + 8y_n = 0$ $\boxed{y_{n+2} - 4y_{n+1} + 4y_n = 0}$
2.	<p>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 $y_n = \cos \frac{n\pi}{2}$</p> <p>Solution:</p> <p>Given $y_n = \cos \frac{n\pi}{2}$ -----(1)</p> <p>Replace n by $n + 1$ in (1)</p> $y_{n+1} = \cos \frac{(n+1)\pi}{2} = \cos \frac{\pi}{2} + \frac{n\pi}{2} = -\sin \frac{n\pi}{2}$ -----(2) <p>Replace n by $n + 2$ in (1)</p> $y_{n+2} = \cos \frac{(n+2)\pi}{2} = \cos \frac{2\pi}{2} + \frac{n\pi}{2}$ $y_{n+2} = \cos \frac{\pi}{2} + \frac{n\pi}{2} = -\cos \frac{n\pi}{2}$ <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

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

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

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,

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

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

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

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

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

Taking Z^{-1} on both sides

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

	$y(n) = \frac{1}{24}(3)^n + \frac{3}{8}(-1)^n - \frac{5}{12}(-3)^n \quad \because Z^{-1} \left\{ \frac{z}{z-a} \right\} = a^n$
<p>2.</p>	<p>Solve $y_{n+2} - 3y_{n+1} - 10y_n = 0$, given $y_0 = 1, y_1 = 0$.</p> <p>Solution:</p> $y_{n+2} - 3y_{n+1} - 10y_n = 0$ <p>Taking Z-transform on both sides</p> $Z[y_{n+2}] - 3Z[y_{n+1}] - 10Z[y_n] = Z[0]$ $z^2 y(z) - z^2 y(0) - zy(1) - 3[zy(z) - zy(0)] - 10y(z) = 0$ <p>Given $y_0 = y(0) = 1, y_1 = y(1) = 0$</p> $z^2 y(z) - z^2 - 3zy(z) + 3z - 10y(z) = 0$ $(z^2 - 3z - 10)y(z) = z^2 - 3z$ $y(z) = \frac{z^2 - 3z}{(z^2 - 3z - 10)}$ $y(z) = \frac{z(z-3)}{(z+2)(z-5)}$ <p>By Partial Fraction,</p> $\frac{y(z)}{(z-3)} = \dots \dots \dots (1)$ $z = \frac{(z+2)(z-5)}{(z-3)}$ <p>Now $\frac{(z-3)}{(z+2)(z-5)} = \frac{A}{(z+2)} + \frac{B}{(z-5)}$</p> $z-3 = A(z-5) + B(z+2)$ <p>Put $z = -2 \Rightarrow -5 = -7A \Rightarrow A = \frac{5}{7}$</p> <p>Put $z = 5 \Rightarrow 2 = 7B \Rightarrow B = \frac{2}{7}$</p> $\frac{(z-3)}{(z+2)(z-5)} = \frac{\frac{5}{7}}{(z+2)} + \frac{\frac{2}{7}}{(z-5)}$ $(1) \Rightarrow \frac{y(z)}{(z-3)} = \frac{5}{7} \frac{1}{z+2} + \frac{2}{7} \frac{1}{z-5}$ $y(z) = \frac{5}{7} \frac{z}{z+2} + \frac{2}{7} \frac{z-5}{z-5}$ <p>Taking Z^{-1} on both sides</p> $Z^{-1}[y(z)] = \frac{5}{7} Z^{-1} \left\{ \frac{z}{z+2} \right\} + \frac{2}{7} Z^{-1} \left\{ \frac{z-5}{z-5} \right\}$ <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> $y(n) = \frac{5}{7}(-2)^n - \frac{2}{7}5^n \quad \because Z^{-1} \left\{ \frac{z}{z-a} \right\} = a^n$ </div>
<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 $y(2) = 8$.</p> <p>Solution:</p> $Z[y(n+3)] - 3Z[y(n+1)] + 2Z[y(n)] = Z[0]$ $z^3 y(z) - z^3 y(0) - z^2 y(1) - zy(2) - 3[zy(z) - zy(0)] + 2y(z) = 0$ <p>Given that $y(0) = 4, y(1) = 0$</p>

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

$$\therefore z^3 - 3z + 2, y(z) = 4z^3 - 4z$$

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

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

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

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

By Partial Fraction

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

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

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

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

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

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

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

$$y(n) = \frac{8}{3} + \frac{4}{3} (-2)^n$$

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:

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

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

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

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

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

$$\therefore z^2 + 3z - 4, y(z) - 3z^2 + 2z - 9z = 0$$

$$\therefore z^2 + 3z - 4, y(z) = 3z^2 + 7z$$

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

By Partial Fraction

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

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

	$\frac{y(z)}{z} = \frac{1}{25} \frac{1}{(z-2)} + \frac{-1}{25} \frac{1}{(z+3)} + \frac{-1}{5} \frac{1}{(z+3)^2}$ <p>Taking Z^{-1} on both sides</p> $Z^{-1} [y(z)] = \frac{1}{25} Z^{-1} \left[\frac{z}{z-2} \right] - \frac{1}{25} Z^{-1} \left[\frac{z}{z+3} \right] - \frac{1}{5} Z^{-1} \left[\frac{z}{(z+3)^2} \right]$ <div style="border: 1px solid black; padding: 5px; margin: 5px 0;"> $y(n) = \frac{1}{25} (2)^n - \frac{1}{25} (-3)^n - \frac{1}{5} n(-3)^{n-1}$ </div> $\because Z^{-1} \left[\frac{z}{(z-a)^2} \right] = na^{n-1} \text{ \& } Z^{-1} \left[\frac{z}{z-a} \right] = a^n$ <div style="border: 1px solid black; padding: 5px; margin: 5px 0;"> $u(n) = \frac{1}{25} (2)^n - \frac{1}{25} (-3)^n - \frac{1}{5} n(-3)^{n-1}$ </div> $\therefore u = y$
6.	<p>Using Z-transform method solve $y(k+2) + y(k) = 2$ given that $y_0 = y_1 = 0$.</p> <p>Solution:</p> <p>Given $y(k+2) + y(k) = 2$; $y_0 = y_1 = 0$.</p> <p>Assume $k=n$</p> $y(n+2) + y(n) = 2$ <p>Taking Z-transform on both sides</p> $Z[y(n+2)] + Z[y(n)] = 2Z[1]$ $z^2 y(z) - z^2 y(0) - zy(1) + y(z) = 2 \frac{z}{z-1}$ <p>Given that $y_0 = y_1 = 0$.</p> $(z^2 + 1)y(z) = \frac{2z}{z-1}$ $y(z) = \frac{2z}{(z-1)(z^2+1)}$ $\frac{y(z)}{z} = \frac{2}{(z-1)(z^2+1)} \quad \text{----- (1)}$ <p>By partial fraction</p> <p>Now, $\frac{2}{(z-1)(z^2+1)} = \frac{A}{z-1} + \frac{B}{z^2+1} + \frac{Cz}{z^2+1}$</p> $2 = A(z^2+1) + B(z-1) + Cz(z-1)$ <p>Put $z=1 \Rightarrow 2 = 2A \Rightarrow A=1$</p> <p>Put $z=0 \Rightarrow 2 = A - B \Rightarrow B = A - 2 \Rightarrow B = -1$</p> <p>Equating co-efft. of z^2 on both sides $\Rightarrow 0 = A + C \Rightarrow C = -A \Rightarrow C = -1$</p> $(1) \Rightarrow \frac{y(z)}{z} = \frac{1}{z} + \frac{-1}{z-1} + \frac{-z}{z^2+1}$ $y(z) = \frac{z}{z-1} - \frac{z}{z^2+1} - \frac{z}{z^2+1}$ <p>Taking Z^{-1} on both sides</p> $Z^{-1} [y(z)] = Z^{-1} \left[\frac{z}{z-1} \right] - Z^{-1} \left[\frac{z}{z^2+1} \right] - Z^{-1} \left[\frac{z}{z^2+1} \right]$ $y(n) = (1)^n - 1^n \sin \frac{n\pi}{2} - 1^n \cos \frac{n\pi}{2}$ <div style="border: 1px solid black; padding: 5px; margin: 5px 0;"> $y(n) = 1 - \sin \frac{n\pi}{2} - \cos \frac{n\pi}{2}$ </div>

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

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

Problems based on Z-Transforms:

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

Solution:

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

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

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

$$Z[e^{in\theta}] = Z \left[(e^{i\theta})^n \right] = \frac{z}{z - e^{i\theta}}$$

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

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

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

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

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

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

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

Deduction:

We know that

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

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

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

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

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

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

We know that

	$Z, a^n f(n), = Z [f(n)]_{z \rightarrow \frac{z}{a}}$ <p>iii) $Z, r^n \cos n\theta, = , Z [\cos n\theta],_{z \rightarrow \frac{z}{r}}$</p> $= \frac{z(z - \cos\theta)}{z^2 - 2z \cos\theta + 1} \quad z \rightarrow \frac{z}{r}$ $= \frac{\frac{z}{r} \cdot \frac{z}{r} - \cos\theta}{\frac{z^2}{r^2} - 2\frac{z}{r} \cos\theta + 1}$ $= \frac{z(z - r \cos\theta)}{z^2 - 2zr \cos\theta + r^2}$ <p>iv) $Z, r^n \sin n\theta, = , Z \{\sin n\theta\},_{z \rightarrow \frac{z}{r}} = \frac{\frac{z}{r} \sin\theta}{\frac{z^2}{r^2} - 2\frac{z}{r} \cos\theta + r^2} = \frac{\frac{z}{r} \sin\theta}{z^2 - 2zr \cos\theta + r^2}$</p> $Z, r^n \sin n\theta, = \frac{zr \sin\theta}{z^2 - 2zr \cos\theta + r^2}$
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2. Find the Z-transform of $\frac{1}{n(n+1)}$, for $n \geq 1$

Solution

$$Z, \frac{1}{n(n+1)} = ?$$

By partial Fraction:

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

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

Put $n = -1$; $1 = -B \Rightarrow B = -1$

Put $n = 0$; $A = 1$

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

$$Z, \frac{1}{n(n+1)} = Z, \frac{1}{n} - Z, \frac{1}{n+1} \quad \text{----- (1)}$$

Now, we know that

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

$$Z, \frac{1}{n} = \sum_{n=1}^{\infty} \frac{1}{n} \cdot \frac{1}{z^n} \quad \because n > 0$$

$$= \frac{1}{z} + \frac{1}{2} \cdot \frac{1}{z^2} + \frac{1}{3} \cdot \frac{1}{z^3} + \dots$$

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

3. Find $Z, n(n-1)(n-2), \dots$

Solution:

$$Z \cdot n(n-1)(n-2), = Z \cdot (n^2 - n)(n-2), = Z \cdot (n^3 - 2n^2 - n^2 + 2n), = Z \cdot (n^3 - 3n^2 + 2n),$$

$$Z \cdot n(n-1)(n-2), = Z \cdot n^3, - 3Z \cdot n^2, + 2Z[n] \quad \text{--- (1)}$$

We know that

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

$$\begin{aligned}
 Z[n] &= \sum_{n=0}^{\infty} n \cdot \frac{1}{z^n} \\
 &= 0 + \frac{1}{z} + \frac{2}{z^2} + \frac{3}{z^3} + \dots \\
 &= x + 2x^2 + 3x^3 + \dots
 \end{aligned}$$

$$\begin{aligned}
 &= x(1 + 2x + 3x^2 + \dots) = x(1-x)^{-2} = \frac{1}{z} \cdot \frac{1}{z^{-2}} \\
 &= \frac{1}{z} \cdot \frac{z^{-2}}{z} = \frac{1}{z} \cdot \frac{z^{-2}}{z} = \frac{1}{z} \cdot \frac{z^{-2}}{z}
 \end{aligned}$$

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

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

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

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

$$Z, n^3, = Z, n n^2, = -z \frac{d}{dz} \{Z, n^2, \}$$

$$\begin{aligned}
 &= -z \frac{d}{dz} \cdot \frac{z+z^2}{(z-1)^3} \cdot \\
 &= z \cdot \frac{(z-1)^3(2z+1) - (z^2+z)3(z-1)^2(1-0)}{(z-1)^6} \cdot \\
 &= -z \cdot \frac{(z-1)^2 \cdot (z-1)(2z+1) - 3(z^2+z)}{(z-1)^6} \cdot \\
 &= z \cdot \frac{2z^2 - 2z + z - 1 - 3z^2 - 3z}{(z-1)^4} \cdot \\
 &= -z \cdot \frac{-z^2 - 4z - 1}{(z-1)^4} \cdot
 \end{aligned}$$

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

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

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

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

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

$$u_1 = f(1) = \lim_{z \rightarrow \infty} [zF(z) - zf(0)]$$

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

$$= \lim_{z \rightarrow \infty} \left[\frac{z^3 \cdot 2 + \frac{5}{z} + \frac{14}{z}}{z^4 \cdot 1 - \frac{1}{z}} - 0 \right]$$

$$u_1 = f(1) = 0 \quad \therefore \frac{1}{\infty} = 0$$

$$u_2 = f(2) = \lim_{z \rightarrow \infty} [z^2 F(z) - z_2 f(0) - zf(1)]$$

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

$$= \lim_{z \rightarrow \infty} \left[\frac{z^4 \cdot 2 + \frac{5}{z} + \frac{14}{z}}{z^4 \cdot 1 - \frac{1}{z}} - 0 - 0 \right] = \frac{2 + 0 + 0}{(1-0)^4} = 2$$

$$u_2 = f(2) = 2$$

$$u_3 = f(3) = \lim_{z \rightarrow \infty} [z_3 F(z) - z_3 f(0) - z_2 f(1) - zf(2)]$$

$$= \lim_{z \rightarrow \infty} \left[\frac{z^3(2z^2 + 5z + 14)}{(z-1)^4} - z^3(0) - z^2(0) - z(2) \right]$$

$$= \lim_{z \rightarrow \infty} \left[\frac{z^3(2z^2 + 5z + 14)}{(z-1)^4} - 2z \right]$$

$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{(2z^2 + 5z + 14)}{(z-1)^4} - \frac{2}{z} \right]$$

$$= \lim_{z \rightarrow \infty} z^3 \frac{z^2(2z^2 + 5z + 14) - 2(z-1)^4}{z^2(z-1)^4} \quad \because (a-b)^4 = a^4 - 4a^3b + 6a^2b^2 - 4ab^3 + b^4$$

$$= \lim_{z \rightarrow \infty} z^3 \frac{(2z^4 + 5z^3 + 14z^2) - 2(z^4 - 4z^3 + 6z^2 - 4z + 1)}{z^2(z-1)^4}$$

$$= \lim_{z \rightarrow \infty} z^3 \frac{2z^4 + 5z^3 + 14z^2 - 2z^4 + 8z^3 - 12z^2 + 8z - 2}{z^2(z-1)^4}$$

$$= \lim_{z \rightarrow \infty} z^3 \frac{13z^3 + 2z^2 + 8z - 2}{z^2(z-1)^4}$$

$$= \lim_{z \rightarrow \infty} z^6 \frac{13 + \frac{2}{z} + \frac{8}{z^2} - \frac{2}{z^3}}{z^6 \cdot 1 - \frac{1}{z}} = \lim_{z \rightarrow \infty} \frac{13 + \frac{2}{z} + \frac{8}{z^2} - \frac{2}{z^3}}{1 - \frac{1}{z}} = \frac{13 + 0 + 0 - 0}{(1-0)^4} = 13$$

$$u_3 = f(3) = 13$$

5. State and prove initial and final value theorem of Z-transform.

Initial value theorem:

If $Z[f(n)] = F(z)$ then $f(0) = \lim_{z \rightarrow \infty} F(z)$

Proof:

We know that

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

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

$$= \lim_{z \rightarrow \infty} \left[f(0) \cdot \frac{1}{z} + f(1) \cdot \frac{1}{z^2} + f(2) \cdot \frac{1}{z^3} + \dots \right]$$

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

Final value theorem:

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

Proof:

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

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

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

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

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

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

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

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

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

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

Hence proved