

Note on contour integration method for inverse z-transformation

The z -transform is defined by the summation

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

and converges in an annular region $R_1 < |z| < R_2$. The inverse z transform is given by

$$x(n) = \frac{1}{2\pi j} \oint_{C_1} X(z) z^{n-1} dz$$

where C_1 is any closed path in the region of convergence that encompasses the origin. For example, the path of integration could be a circle of radius $R_1 < C_1 < R_2$.

A theorem from complex variable theory states that a contour integral can be evaluated directly as

$$x(n) = \sum [\text{residues of } X(z)z^{n-1} \text{ inside } C_1]$$

The residue R_k of a complex function $f(z)$ at pole p_k of order 1 is defined as

$$R_k = \lim_{z \rightarrow p_k} (z - p_k) f(z)$$

The residue R_k of a complex function $f(z)$ at pole p_k of multiple order M is defined as

$$R_k = \lim_{z \rightarrow p_k} \frac{1}{(M-1)!} \frac{d^{M-1}}{dz^{M-1}} [(z - p_k)^M f(z)]$$

So, given a rational function $X(z)$ and a specified region of convergence $R_1 < |z| < R_2$, we can compute the inverse z -transform $x(n)$ as follows:

1. Make a list of the poles of $z^{n-1}X(z)$ in the region $0 \leq |z| < R_1$. Since ROC cannot include poles, and C_1 is a circle including origin, the poles must lie in region between origin and R_1 (the smaller radius).
2. Compute the residues of these poles and add them up. The result is precisely $x(n)$.

This method is called the *contour integration method* for computing the inverse z -transform. It can be somewhat cumbersome because of the poles created at $z = 0$ by the factor z^{n-1} when $n < -1$. These are multiple poles and the multiplicity $n-1$ depends on the time index n . Calculating the residues for these can be laborious.

Example: Let

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

For $n \geq 0$, we have a pole of order one at $z = a$. The residue of $z^{n-1} / (1 - az^{-1})$ at $z = a$ is

$$R_k = \lim_{z \rightarrow a} z^{n-1} \frac{(z - a)}{1 - az^{-1}} = a^n$$

Therefore, $x(n) = a^n$ in this case.

However, if $n < 0$, there is a pole of order $n - 1$ at $z = 0$. We have

$$R_k = \lim_{z \rightarrow 0} \frac{1}{(n-2)!} \frac{d^{n-2}}{dz^{n-2}} \left[\frac{z^{n-1}}{1-az^{-1}} \right] = 0$$

Therefore, $x(n) = 0$ in this case. Hence,

$$x(n) = \begin{cases} a^n & n \geq 0 \\ 0 & n < 0 \end{cases}$$