



Z-Transform

The Z-transform is a mathematical tool which is used to convert the difference equations in discrete time domain into the algebraic equations in z-domain. Mathematically, if $x(n)$ is a discrete time function, then its Z-transform is defined as,

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

Final Value Theorem of Z-Transform

The final value theorem of Z-transform enables us to calculate the steady state value of a sequence, $x(n)$, i.e., $x(\infty)$ directly from its Z-transform, without the need for finding its inverse Z-transform.

Statement - If $x(n)$ is a **causal** sequence, then the final value theorem of Z-transform states that if,

$$x(n) \xleftrightarrow{ZT} X(z)$$

And if the Z-transform $X(z)$ has no poles outside the unit circle, and it has no higher poles on the unit circle centred at the origin of the z-plane, then,

$$x(\infty) = \lim_{n \rightarrow \infty} x(n) = \lim_{z \rightarrow 1} (z - 1)X(z)$$



Initial Value Theorem

If $x(n)$ is a causal sequence, which has its Z-transformation as $X(z)$, then the initial value theorem can be written as

$$X(n) \text{ (at } n = 0) = \lim_{z \rightarrow \infty} X(z)$$

Proof – We know that,

$$X(Z) = \sum_{n=0}^{\infty} x(n)Z^{-n}$$

Expanding the above series, we get;

$$= X(0)Z^0 + X(1)Z^{-1} + X(2)Z^{-2} + \dots$$

$$= X(0) \times 1 + X(1)Z^{-1} + X(2)Z^{-2} + \dots$$

In the above case if $Z \rightarrow \infty$ then $Z^{-n} \rightarrow 0$ (Because $n > 0$)

Therefore, we can say;

$$\lim_{z \rightarrow \infty} X(z) = X(0) \quad ($$

Example

Let us find the Initial and Final value of $x(n)$ whose signal is given by

$$X(Z) = 2 + 3Z^{-1} + 4Z^{-2}$$

Solution – Let us first, find the initial value of the signal by applying the theorem

$$x(0) = \lim_{z \rightarrow \infty} X(Z)$$

$$= \lim_{z \rightarrow \infty} [2 + 3Z^{-1} + 4Z^{-2}]$$

$$= 2 + \left(\frac{3}{\infty}\right) + \left(\frac{4}{\infty}\right) = 2$$



Now let us find the Final value of signal applying the theorem

$$\begin{aligned}
 x(\infty) &= \lim_{z \rightarrow \infty} [(1 - Z^{-1})X(Z)] \\
 &= \lim_{z \rightarrow \infty} [(1 - Z^{-1})(2 + 3Z^{-1} + 4Z^{-2})] \\
 &= \lim_{z \rightarrow \infty} [2 + Z^{-1} + Z^{-2} - 4Z^{-3}] \\
 &= 2 + 1 + 1 - 4 = 0
 \end{aligned}$$

Numerical Example

Find $X(\infty)$ if $X(z)$ is given by,

$$X(z) = \frac{z^2}{(z-1)(z-0.3)}$$

Solution

The given Z-transform of the sequence is, using the final value theorem for Z-transform

$$\left[\text{i. e, } x(\infty) = \lim_{z \rightarrow 1} [(z-1)X(z)] \right]$$

$$x(\infty) = \lim_{z \rightarrow 1} (z-1) \left[\frac{z^2}{(z-1)(z-0.3)} \right] = \lim_{z \rightarrow 1} \left[\frac{z^2}{(z-0.3)} \right]$$

$$\therefore x(\infty) = \left[\frac{1}{(1-0.3)} \right] = 1.43$$

**Numerical Example**

Find $x(\infty)$ if $X(z)$ is given by,

$$X(z) = \frac{z + 1}{3(z - 1)(z + 0.4)}$$

$$X(z) = \frac{z + 1}{3(z - 1)(z + 0.4)}$$

$$\therefore (z - 1)X(z) = \frac{z + 1}{3(z + 0.4)}$$

As we can see, $(z - 1)X(z)$ has no poles on or outside the unit circle. Therefore, using the final value theorem for Z-transform, we have,

$$x(\infty) = \lim_{z \rightarrow 1} \left[\frac{z + 1}{3(z + 0.4)} \right] = \left[\frac{1 + 1}{3(1 + 0.4)} \right]$$

$$\therefore x(\infty) = \left[\frac{2}{3 \times 1.4} \right] = 0.48$$

Example:

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Let's say we have the z-transform:

$$X(z) = z / (z - 1)$$

To find the initial value, $x(0)$, using the initial value theorem:

$$x(0) = \lim_{z \rightarrow \infty} z / (z - 1)$$

Dividing both numerator and denominator by z :

$$x(0) = \lim_{z \rightarrow \infty} 1 / (1 - 1/z)$$

As z approaches infinity, $1/z$ approaches 0:

$$x(0) = 1 / (1 - 0) = 1$$

❖ **Example:** Calculate the initial value of $X(z) = \frac{z(1 - e^{-5T})}{(z - 1)(z - e^{-5T})}$

Rewrite $X(z)$ as $X(z) = \frac{z^{-1}(1 - e^{-5T})}{(1 - z^{-1})(1 - e^{-5T}z^{-1})}$

Dividing both
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BY Z^2

Then, we have: $x(0) = \lim_{z \rightarrow \infty} \frac{z^{-1}(1 - e^{-5T})}{(1 - z^{-1})(1 - e^{-5T}z^{-1})} \rightarrow \frac{0}{1 \cdot 1} = 0$

Example/Obtain the z-transform of $f(n)=1-a^n$, $0 < a < 1$

Verify the initial value theorem for the z-transform pair you obtain.

Using standard z-transforms we obtain

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$$\begin{aligned} Z \{f_n\} = F(z) &= \frac{z}{z-1} - \frac{z}{z-a} \\ &= \frac{1}{1-z^{-1}} - \frac{1}{1-az^{-1}} \end{aligned}$$

hence, as $z \rightarrow \infty: F(z) \rightarrow 1-1=0$

Similarly, as $n \rightarrow 0$

$f_n \rightarrow 1-1=0$

so the initial value theorem is verified for this case.