# Lecture 8: Discrete-Time System Analysis Using the Z-Transform

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### Outline

- *z*-Transform
- Inverse z-Transform
- Some properties of the *z*-Transform
- z-Transform Solution of Linear Difference Equations

The z-transform is defined by

$$F[z] = \sum_{k=-\infty}^{\infty} f[k]z^{-k}$$
$$f[k] = \frac{1}{2\pi j} \oint F[z]z^{k-1}dz$$

We are restricted only to the analysis of causal systems with causal input. In **the unilateral** z-**transform**, the signals are restricted to be causal; that is, they start at k=0. The unilateral z-transform is defined by

$$F[z] = \sum_{k=0}^{\infty} f[k]z^{-k},$$

where z is complex in general.

#### Examples

Find the z-transform of a signal  $\gamma^k u[k]$ .

$$F[z] = \sum_{k=0}^{\infty} \gamma^k u[k] z^{-k} = \sum_{k=0}^{\infty} \gamma^k z^{-k}$$
$$= 1 + \left(\frac{\gamma}{z}\right) + \left(\frac{\gamma}{z}\right)^2 + \left(\frac{\gamma}{z}\right)^3 + \cdots$$

From the well-known geometric progression and its sum:

$$1 + x + x^2 + x^3 + \dots = \frac{1}{1 - x}$$
, if  $|x| < 1$ 

we have

$$\begin{split} F[z] &= \frac{1}{1 - \frac{\gamma}{z}}, \;\; \left| \frac{\gamma}{z} \right| < 1 \\ &= \frac{z}{z - \gamma}, \;\; |z| > |\gamma| \end{split}$$

F[z] exists only for  $|z| > |\gamma|$ . This region of |z| is called the **region of convergence**.

#### Examples

Find the z-transforms of (a)  $\delta[k],$  (b) u[k], (c)  $\cos\beta ku[k]$  By definition

$$F[z] = \sum_{k=0}^{\infty} f[k]z^{-k}$$

$$= f[0] + \frac{f[1]}{z} + \frac{f[2]}{z^2} + \frac{f[3]}{z^3} + \cdots$$

(a) For  $f[k]=\delta[k],\,f[0]=1,$  and  $f[2]=f[3]=f[4]=\cdots=0.$  Therefore

$$\delta[k] \xleftarrow{\mathcal{Z}} 1 \quad \text{for all } z$$

(b) For  $f[k]=u[k], f[0]=f[1]=f[3]=\cdots=1$ . Therefore

$$F[z] = 1 + \frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots = \frac{1}{1 - \frac{1}{z}} \qquad \left| \frac{1}{z} \right| < 1$$
$$= \frac{z}{z - 1} \qquad |z| > 1$$

#### Examples

Therefore

$$u[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} \frac{z}{z-1}$$
  $|z| > 1.$ 

(c) Recall that  $\cos\beta k = \left(e^{j\beta k} + e^{-j\beta k}\right)/2$ . Moreover,

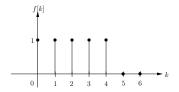
$$e^{\pm j\beta k}u[k] \xleftarrow{\mathcal{Z}} \frac{z}{z-e^{\pm j\beta}} \qquad \qquad |z|>|e^{\pm j\beta}|=1$$

Therefore

$$\begin{split} F[z] &= \frac{1}{2} \left[ \frac{z}{z - e^{j\beta}} + \frac{z}{z - e^{-j\beta}} \right] \\ &= \frac{z(z - \cos\beta)}{z^2 - 2z\cos\beta + 1} \qquad |z| > 1 \end{split}$$

#### Examples

Find the z-transforms of a signal shown in Figure below



Here f[0] = f[1] = f[2] = f[3] = f[4] = 1 and  $f[5] = f[6] = \cdots = 0$ . Therefore,

$$\begin{split} F[z] &= 1 + \frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} \\ &= \frac{z^4 + z^3 + z^2 + z + 1}{z^4} \end{split}$$

or

$$F[z] = \frac{\left(\frac{1}{z}\right)^5 - \left(\frac{1}{z}\right)^0}{\frac{1}{z} - 1} = \frac{z}{z - 1}(1 - z^{-5})$$

Many of the transforms F[z] of practical interest are rational functions. Such functions can be expressed as a sum of simpler functions using partial fraction expansion.

#### Examples

Find the inverse z-transform of

$$F[z] = \frac{8z - 19}{(z - 2)(z - 3)}$$

Expanding F[z] into partial fractions yields

$$F[z] = \frac{8z - 19}{(z - 2)(z - 3)} = \frac{3}{z - 2} + \frac{5}{z - 3}$$

From z-transform Table Pair 6, we have

$$f[k] = \left[3(2)^{k-1} + 5(3)^{k-1}\right] u[k-1]$$

This result is not convenient. We prefer the form that in multiplied by u[k] rather than u[k-1]. We will expand F[z]/z instead of F[z]. For this case

$$\frac{F[z]}{z} = \frac{8z - 19}{z(z - 2)(z - 3)} = \frac{(-19/6)}{z} + \frac{(3/2)}{z - 2} + \frac{(5/3)}{z - 3}$$

#### Examples

Multiplying both sides by z yields

$$F[z] = -\frac{19}{6} + \frac{3}{2} \left( \frac{z}{z-2} \right) + \frac{5}{3} \left( \frac{z}{z-3} \right)$$

From Pairs 1 and 7 in the z-transform table, it follows that

$$f[k] = -\frac{19}{6}\delta[k] + \left[\frac{3}{2}(2)^k + \frac{5}{3}(3)^k\right]u[k]$$

#### Examples

Find the inverse z-transform of

$$F[z] = \frac{z(2z^2 - 11z + 12)}{(z - 1)(z - 2)^3}$$

and

$$\begin{split} \frac{F[z]}{z} &= \frac{2z^2 - 11z + 12}{(z-1)(z-2)^3} \\ &= \frac{k}{z-1} + \frac{a_0}{(z-2)^3} + \frac{a_1}{(z-2)^2} + \frac{a_2}{(z-2)} \end{split}$$

Using a cover up method yields

$$k = \frac{2z^2 - 11z + 12}{(z - 2)^3} \Big|_{z=1} = -3$$

$$a_0 = \frac{2z^2 - 11z + 12}{(z - 1)} \Big|_{z=2} = -2$$

#### Examples

Therefore

$$\frac{F[z]}{z} = \frac{-3}{z-1} - \frac{2}{(z-2)^3} + \frac{a_1}{(z-2)^2} + \frac{a_2}{(z-2)}$$

By using short cuts method, we multiply both sides of the equation by z and let  $z \to \infty$ . This yields

$$0 = -3 - 0 + 0 + a_2 \Longrightarrow a_2 = 3$$

Another unknown  $a_1$  is readily determined by letting z take any convenient value, z=0, on both sides. This step yields

$$\frac{12}{8} = 3 + \frac{1}{4} + \frac{a_1}{4} - \frac{3}{2} \Longrightarrow a_1 = -1$$

Therefore

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

#### Examples

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

Now the use of Table, Pairs 7 and 10 yields

$$f[k] = \left[ -3 - 2\frac{k(k-1)}{8}(2)^k - \frac{k}{2}(2)^k + 3(2)^k \right] u[k]$$
$$= -\left[ 3 + \frac{1}{4}(k^2 + k - 12)2^k \right] u[k]$$

#### Examples

#### **Complex Poles**

$$F[z] = \frac{2z(3z+17)}{(z-1)(z^2-6z+25)}$$

Method of First-Order Factors

$$\frac{F[z]}{z} = \frac{2(3z+17)}{(z-1)(z^2-6z+25} = \frac{2(3z+17)}{(z-1)(z-3-j4)(z-3+j4)}$$

We find the partial fraction of F[z]/z using the "cover up" method:

$$\frac{F[z]}{z} = \frac{2}{z-1} + \frac{1.6e^{-j2.246}}{z-3-j4} + \frac{1.6e^{j2.246}}{z-3+j4}$$

$$F[z] = 2\frac{z}{z-1} + (1.6e^{-j2.246})\frac{z}{z-3-j4} + (1.6e^{j2.246})\frac{z}{z-3+j4}$$

#### Examples

The inverse transform of the first time on the right-hand side is 2u[k]. The inverse transform of the remeaining two terms can be obtained from z-Transform Table Pair 12b by identifying  $\frac{r}{2}=1.6,~\theta=-2.246$  rad,  $\gamma=3+j4=5e^{j0.927}$ , so that  $|\gamma|=5,~\beta=0.927$ . Therefore

$$f[k] = [2 + 3.2(5)^k \cos(0.927k - 2.246)]u[k]$$

#### Method of Quadratic Factors

$$\frac{F[z]}{z} = \frac{2(3z+17)}{(z-1)(z^2-6z+25)} = \frac{2}{z-1} + \frac{Az+B}{z^2-6z+25}$$

Multiplying both sides by z and letting  $z \to \infty$ , we find

$$0 = 2 + A \Longrightarrow A = -2$$

$$\frac{2(3z+17)}{(z-1)(z^2-6z+25)} = \frac{2}{z-1} + \frac{-2z+B}{z^2-6z+25}$$

#### Examples

To find B we let z take any convenient value, say z=0. This step yields

$$\frac{-34}{25} = -2 + \frac{B}{25}$$

Multiplying both sides by 25 yields

$$-34 = -50 + B \Longrightarrow B = 16$$

Therefore

$$\frac{F[z]}{z} = \frac{2}{z-1} + \frac{-2z+16}{z^2 - 6z + 25}$$

$$F[z] = \frac{2z}{z-1} + \frac{z(-2z+16)}{z^2 - 6z + 25}$$

#### Examples

We now usr z-Transform table Pair 12c where we identify  $A=-2,\ B=16,\ |\gamma|=5,\ a=-3.$  Therefore

$$r = \sqrt{\frac{100 + 256 - 192}{25 - 9}} = 3.2, \; \beta = \cos^{-1}\left(\frac{3}{5}\right) = 0.927 \; \mathrm{rad}$$

and

$$\theta = \tan^{-1}\left(\frac{-10}{-8}\right) = -2.246 \text{ rad.}$$

so that

$$f[k] = \left[2 + 3.2(5)^k \cos(0.927k - 2.246)\right] u[k]$$

Right Shift (Delay)

### Right Shift (Delay)

lf

$$f[k]u[k] \iff F[z]$$

then

$$f[k-1]u[k-1] \Longleftrightarrow \frac{1}{z}F[z]$$

and

$$f[k-m]u[k-m] \Longleftrightarrow \frac{1}{z^m}F[z]$$

and

$$f[k-1]u[k] \Longleftrightarrow \frac{1}{z}F[z] + f[-1]$$

Repeated application of this property yields

$$f[k-2]u[k] \Longleftrightarrow \frac{1}{z} \left[ \frac{1}{z} F[z] + f[-1] \right] + f[-2]$$

Right Shift (Delay) cont.

$$f[k-2]u[k] = \frac{1}{z^2}F[z] + \frac{1}{z}f[-1] + f[-2]$$

and

$$f[k-m]u[k] \iff z^{-m}F[z] + z^{-m} \sum_{k=1}^{m} f[-k]z^{k}$$

**Proof:** 

$$\mathcal{Z}\{f[k-m]u[k-m]\} = \sum_{k=0}^{\infty} f[k-m]u[k-m]z^{-k}$$

Recall that f[k-m]u[k-m] = 0 for k < m, so that the limits on the summation on the right-hand side can be taken form k = m to  $\infty$ .

Right-Shifty (Delay) cont.

$$\mathcal{Z}\left\{f[k-m]u[k-m]\right\} = \sum_{k=m}^{\infty} f[k-m]z^{-k}$$

$$= \sum_{r=0}^{\infty} f[r]z^{-(r+m)} = \frac{1}{z^m} \sum_{r=0}^{\infty} f[r]z^{-r} = \frac{1}{z^m} F[z]$$

$$\mathcal{Z}\left\{f[k-m]u[k]\right\} = \sum_{k=0}^{\infty} f[k-m]z^{-k} = \sum_{r=-m}^{\infty} f[r]z^{-(r+m)}$$

$$= z^{-m} \left[\sum_{r=-m}^{-1} f[r]z^{-r} + \sum_{r=0}^{\infty} f[r]z^{-r}\right]$$

$$= z^{-m} \sum_{k=1}^{m} f[-k]z^k + z^{-m} F[z]$$

Left-Shifty (Advance)

lf

$$f[k]u[k] \iff F[z]$$

then

$$f[k+1]u[k] \iff zF[z] - zf[0]$$

Repeated application of this property yields

$$f[k+2]u[k] \iff z \{z(F[z] - zf[0]) - f[1]\}$$
  
=  $z^2F[z] - z^2f[0] - zf[1]$ 

$$f[k+m]u[k] \iff z^m F[z] - z^m \sum_{k=0}^{m-1} f[k]z^{-k}$$

Left-Shifty (Advance) cont.

**Proof:** By definition

$$\mathcal{Z}\left\{f[k+m]u[k]\right\} = \sum_{k=0}^{\infty} f[k+m]z^{-k}$$

$$= \sum_{r=m}^{\infty} f[r]z^{-(r-m)}$$

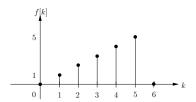
$$= z^{m} \sum_{r=m}^{\infty} f[r]z^{-r}$$

$$= z^{m} \left[\sum_{r=0}^{\infty} f[r]z^{-r} - \sum_{r=0}^{m-1} f[r]z^{-r}\right]$$

$$= z^{m} F[z] - z^{m} \sum_{r=0}^{m-1} f[r]z^{-r}$$

#### Left-Shifty (Advance) cont.

Find the z-transform of the signal f[k] depicted in a Figure below.



The signal can be expressed as a product of k and a gate pulse u[k]-u[k-6]. Therefore

$$f[k] = ku[k] - ku[k - 6] = ku[k] - (k - 6 + 6)u[k - 6]$$
  
=  $ku[k] - (k - 6)u[k - 6] + 6u[k - 6]$ 

Because  $u[k] \overset{\mathcal{Z}}{\longleftrightarrow} \frac{z}{z-1}$  and  $ku[k] \overset{\mathcal{Z}}{\longleftrightarrow} \frac{z}{(z-1)^2}$ ,

$$u[k-6] \xleftarrow{\mathcal{Z}} \frac{1}{z^6} \frac{z}{z-1} = \frac{1}{z^5(z-1)}, \text{ and } (k-6)u[k-6] \xleftarrow{\mathcal{Z}} \frac{1}{z^6} \frac{z}{(z-1)^2} = \frac{1}{z^5(z-1)^2}$$

Left-Shifty (Advance) cont.

Therefore

$$F[z] = \frac{z}{(z-1)^2} - \frac{1}{z^5(z-1)^2} - \frac{6}{z^5(z-1)}$$
$$= \frac{z^6 - 6z + 5}{z^5(z-1)^2}$$

#### Convolution

The time convolution property state that if

$$f_1[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F_1[z]$$
 and  $f_2[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F_2[z]$ ,

then (time convolution)

$$f_1[k] * f_2[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F_1[z]F_2[z]$$

**Proof:** 

$$\mathcal{Z}\left\{f_1[k] * f_2[k]\right\} = \mathcal{Z}\left[\sum_{m=-\infty}^{\infty} f_1[m]f_2[k-m]\right]$$
$$= \sum_{k=-\infty}^{\infty} z^{-k} \sum_{m=-\infty}^{\infty} f_1[m]f_2[k-m]$$

Convolution cont.

Interchanging the order of summation,

$$\mathcal{Z}[f_1[k] * f_2[k]] = \sum_{m = -\infty}^{\infty} f_1[m] \sum_{k = -\infty}^{\infty} f_2[k - m] z^{-k}$$

$$= \sum_{m = -\infty}^{\infty} f_1[m] \sum_{r = -\infty}^{\infty} f_2[r] z^{-(r+m)}$$

$$= \sum_{m = -\infty}^{\infty} f_1[m] z^{-m} \sum_{r = -\infty}^{\infty} f_2[r] z^{-r}$$

$$= F_1[z] F_2[z]$$

 $\text{Multiplication by } \gamma^k$ 

lf

$$f[k]u[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F[z]$$

then

$$\gamma^k f[k]u[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F\left[\frac{z}{\gamma}\right]$$

**Proof:** 

$$\mathcal{Z}\left\{\gamma^k f[k]u[k]\right\} = \sum_{k=0}^{\infty} \gamma^k f[k]z^{-k} = \sum_{k=0}^{\infty} f[k] \left(\frac{z}{\gamma}\right)^{-k} = F\left[\frac{z}{\gamma}\right]$$

 $\label{eq:Multiplication} \text{Multiplication by } k$ 

lf

$$f[k]u[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} F[z]$$

then

$$kf[k]u[k] \stackrel{\mathcal{Z}}{\longleftrightarrow} -z\frac{d}{dz}F[z]$$

Proof:

$$-z\frac{d}{dz}F[z] = -z\frac{d}{dz}\sum_{k=0}^{\infty} f[k]z^{-k} = -z\sum_{k=0}^{\infty} -kf[k]z^{-k-1}$$
$$= \sum_{k=0}^{\infty} kf[k]z^{-k} = \mathcal{Z}\left\{kf[k]u[k]\right\}$$

- The time-shift (left- or right-shift) property has set the stage for solving linear difference equations with constant coefficients.
- As in the case of the Laplace transform with differential equations, the z-transform converts difference equations into algebraic equations which are readily solved to find the solution in the z-domain.
- Taking the inverse z-transform of the z-domain solution yields the desired time-domain solution.

Examples

$$y[k+2] - 5y[k+1] + 6y[k] = 3f[k+1] + 5f[k]$$

if the initial conditions are  $y[-1] = \frac{11}{6}$ ,  $y[-2] = \frac{37}{36}$ , and the input  $f[k] = (2)^{-k}u[k]$ . Since the given initial conditions are not suitable for the forward form, we transform the equation to the delay form:

$$y[k] - 5y[k-1] + 6y[k-2] = 3f[k-1] + 5f[k-2].$$

Clearly that we consider the solution when  $k \geq 0$  then y[k-j] means y[k-j]u[k]. Now

$$\begin{split} y[k]u[k] & \xleftarrow{\mathcal{Z}} Y[z] \\ y[k-1]u[k] & \xleftarrow{\mathcal{Z}} \frac{1}{z}Y[z] + y[-1] = \frac{1}{z}Y[z] + \frac{11}{6} \\ y[k-2]u[k] & \xleftarrow{\mathcal{Z}} \frac{1}{z^2}Y[z] + \frac{1}{z}y[-1] + y[-2] = \frac{1}{z^2}Y[z] + \frac{11}{6z} + \frac{37}{36} \end{split}$$

Examples cont.

Also

$$\begin{split} f[k] &= (2)^{-k} u[k] = (2^{-1})^k u[k] = (0.5)^k u[k] &\longleftrightarrow \frac{z}{z - 0.5} \\ f[k - 1] u[k] &\longleftrightarrow \frac{1}{z} F[z] + f[-1] = \frac{1}{z} \frac{z}{z - 0.5} + 0 = \frac{1}{z - 0.5} \\ f[k - 2] u[k] &\longleftrightarrow \frac{1}{z^2} F[z] + \frac{1}{z} f[-1] + f[-2] = \frac{1}{z^2} F[z] + 0 + 0 = \frac{1}{z(z - 0.5)} \end{split}$$

Note that for causal input f[k],

$$f[-1] = f[-2] = \cdots = f[-n] = 0$$

Hence

$$f[k-r]u[k] \xleftarrow{\mathcal{Z}} \frac{1}{z^r} F[z]$$

Examples cont.

Taking the z-transform of the difference equation and substituting the above results, we obtain

$$Y[z] - 5\left[\frac{1}{z}Y[z] + \frac{11}{6}\right] + 6\left[\frac{1}{z^2}Y[z] + \frac{11}{6z} + \frac{37}{36}\right] = \frac{3}{z - 0.5} + \frac{5}{z(z - 0.5)}$$

or

$$\left(1 - \frac{5}{z} + \frac{6}{z^2}\right) Y[z] - \left(3 - \frac{11}{z}\right) = \frac{3}{z - 0.5} + \frac{5}{z(z - 0.5)}$$

$$\begin{split} \left(1 - \frac{5}{z} + \frac{6}{z^2}\right) Y[z] &= \left(3 - \frac{11}{z}\right) + \frac{3z + 5}{z(z - 0.5)} \\ &= \frac{3z^2 - 9.5z + 10.5}{z(z - 0.5)} \end{split}$$

#### Examples cont.

Multiplication of both sides by  $z^2$  yields

$$(z^2 - 5z + 6)Y[z] = \frac{z(3z^2 - 9.5z + 10.5)}{(z - 0.5)}$$

so that

$$Y[z] = \frac{z(3z^2 - 9.5z + 10.5)}{(z - 0.5)(z^2 - 5z + 6)}$$

and

$$\frac{Y[z]}{z} = \frac{3z^2 - 9.5z + 10.5}{(z - 0.5)(z - 2)(z - 3)}$$
$$= \frac{(26/15)}{z - 0.5} - \frac{(7/3)}{z - 2} + \frac{(18/5)}{z - 3}$$

Therefore

$$Y[z] = \frac{26}{15} \left( \frac{z}{z - 0.5} \right) - \frac{7}{3} \left( \frac{z}{z - 2} \right) + \frac{18}{5} \left( \frac{z}{z - 3} \right)$$

Examples cont.

$$y[k] = \left[\frac{26}{15}(0.5)^k - \frac{7}{3}(2)^k + \frac{18}{5}(3)^k\right]u[k]$$

# z-Transform Solution of Linear Difference Equations Zero-Input and Zero-State Components

- From the previous example, we found the total solution of the difference equation.
- It is easy to separate the solution into zero-input and zero-state components.
- We have to separate the response into terms arising from the input and terms arising from initial conditions.

From the previous example:

$$\left(1-\frac{5}{z}+\frac{6}{z^2}\right)Y[z] - \underbrace{\left(3-\frac{11}{z}\right)}_{\text{initial condition terms}} = \underbrace{\frac{3}{z-0.5} + \frac{5}{z(z-0.5)}}_{\text{terms arising from input}}$$

Zero-Input and Zero-State Components cont.

Therefore

$$\left(1-\frac{5}{z}+\frac{6}{z^2}\right)Y[z] = \underbrace{\left(3-\frac{11}{z}\right)}_{\text{initial condition terms}} + \underbrace{\frac{(3z+5)}{z(z-0.5)}}_{\text{input terms}}$$

Multiplying both sides by  $z^2$  yields

$$(z^2 - 5z + 6)Y[z] = \underbrace{z(3z - 11)}_{\text{initial condition terms}} + \underbrace{\frac{z(3z + 5)}{z - 0.5}}_{\text{input terms}}$$

$$Y[z] = \underbrace{\frac{z(3z-11)}{z^2-5z+6}}_{\text{zero-input response}} + \underbrace{\frac{z(3z+5)}{(z-0.5)(z^2-5z+6)}}_{\text{zero-state response}}$$

Zero-Input and Zero-State Components cont.

We expand both terms on the right-hand side into modified partial fractions to yield

$$Y[z] = \underbrace{\left[5\left(\frac{z}{z-2}\right) - 2\left(\frac{z}{z-3}\right)\right]}_{\text{zero-input}} + \underbrace{\left[\frac{26}{15}\left(\frac{z}{z-0.5}\right) - \frac{22}{3}\left(\frac{z}{z-2}\right) + \frac{28}{5}\left(\frac{z}{z-3}\right)\right]}_{\text{zero-state}}$$

$$\begin{split} y[k] &= \left[\underbrace{\frac{5(2)^k - 2(3)^k}{\text{zero-input}}} - \underbrace{\frac{22}{3}(2)^k + \frac{28}{5}(3)^k + \frac{26}{15}(0.5)^k}_{\text{zero-state}}\right] u[k] \\ &= \left[ -\frac{7}{3}(2)^k + \frac{18}{5}(3)^k + \frac{26}{15}(0.5)^k \right] u[k] \end{split}$$

### Reference

 Lathi, B. P., Signal Processing & Linear Systems, Berkeley-Cambridge Press, 1998.