

Parameters of the dynamic system:

$$\mathbf{A} \in \mathbb{R}^{n \times n}, \mathbf{B} \in \mathbb{R}^{n \times 1}, \mathbf{C} \in \mathbb{R}^{1 \times n}$$

$$\vec{x}'(t) = \mathbf{A}\vec{x}(t) + \mathbf{B}u(t)$$

$$y(t) = \mathbf{C}\vec{x}(t) + \mathbf{D}u(t)$$

(a) Continuous-time form

$$\left. \begin{aligned} \bar{\mathbf{A}} &= \exp(\Delta \mathbf{A}) \\ \bar{\mathbf{B}} &= \Delta \mathbf{B} \end{aligned} \right\} \text{Discretization}$$

$$\vec{x}(t) = \bar{\mathbf{A}}\vec{x}(t-1) + \bar{\mathbf{B}}u(t)$$

$$y(t) = \mathbf{C}\vec{x}(t) + \mathbf{D}u(t)$$

(b) Discrete-time form

