



Discretized plant model: $y(k) = \theta_1 y(k-1) + \theta_2 y(k-2) + \theta_3 u(k-1) + \theta_4 u(k-2) = \boldsymbol{\phi}^T(k)\boldsymbol{\theta}$,
 $\boldsymbol{\theta} = [\theta_1, \theta_2, \theta_3, \theta_4]^T$,
 $\boldsymbol{\phi}(k) = [y(k-1), y(k-2), u(k-1), u(k-2)]^T$,
 $\hat{\boldsymbol{\theta}}(k) = [\hat{\theta}_1(k), \hat{\theta}_2(k), \hat{\theta}_3(k), \hat{\theta}_4(k)]^T$,
 T_S is sampling time,

$$\mathbf{P}(0) = \mathbf{P}_0 = \mathbf{P}_0^\top > 0, \mathbf{P}_0 = \rho \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

Discretized plant model in state space:

$$\begin{aligned}\mathbf{x}(k+1) &= \hat{\mathbf{A}}_d \mathbf{x}(k) + \hat{\mathbf{B}}_d u(k) \\ y(k+1) &= \hat{\mathbf{C}}_d \mathbf{x}(k)\end{aligned}$$

where

$$\hat{\mathbf{A}}_d = \begin{bmatrix} 0 & 1 \\ -\hat{\theta}_2 & -\hat{\theta}_1 \end{bmatrix}, \quad \hat{\mathbf{B}}_d = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \quad \hat{\mathbf{C}}_d = [\hat{\theta}_4, \hat{\theta}_3]$$

. Estimated continuous model is:

$$\begin{aligned}\dot{\mathbf{x}}(t) &= \hat{\mathbf{A}}_c \mathbf{x}(t) + \hat{\mathbf{B}}_c u(t) \\ y(t) &= \hat{\mathbf{C}}_c \mathbf{x}(t)\end{aligned}$$

where

$$\begin{aligned}\hat{\mathbf{A}}_c &= \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \frac{2}{T} \mathbf{R} \left[\mathbf{I}_{2 \times 2} - \frac{8}{21} \mathbf{R}^2 - \frac{4}{105} \mathbf{R}^4 \right] \left[\mathbf{I}_{2 \times 2} - \frac{5}{7} \mathbf{R}^2 \right]^{-1} \\ \hat{\mathbf{B}}_c &= \begin{bmatrix} b_{11} \\ b_{21} \end{bmatrix} = \hat{\mathbf{A}}_c \left[\hat{\mathbf{A}}_d - \mathbf{I}_{2 \times 2} \right]^{-1} \hat{\mathbf{B}}_d, \quad \hat{\mathbf{C}}_c = [c_{11}, c_{12}] = \hat{\mathbf{C}}_d \\ \mathbf{R} &= \left[\hat{\mathbf{A}}_d - \mathbf{I}_{2 \times 2} \right] \left[\hat{\mathbf{A}}_d + \mathbf{I}_{2 \times 2} \right]^{-1}\end{aligned}$$

So, we calculate:

$$\hat{\beta}_0(k) = a_{11}a_{22} - a_{12}a_{21}, \quad \hat{\beta}_1 = -(a_{11} + a_{22}), \quad \hat{\beta}_2 = c_{11}(b_{21}a_{12} - b_{11}a_{22}) + c_{12}(b_{11}a_{21} - b_{21}a_{11})$$