$$\hat{\boldsymbol{\theta}}(k) = \hat{\boldsymbol{\theta}}(k-1) + \mathbf{P}(k)\boldsymbol{\phi}(k)\boldsymbol{\epsilon}(k)$$

$$\mathbf{P}(k) = \frac{1}{\gamma} \left[\mathbf{P}(k-1) - \frac{\mathbf{P}(k-1)\boldsymbol{\phi}(k)\boldsymbol{\phi}(k)^T\mathbf{P}(k-1)}{\gamma + \boldsymbol{\phi}^T(k)\mathbf{P}(k-1)\boldsymbol{\phi}(k)} \right]$$

$$\boldsymbol{\epsilon}(k) = y(k) - \boldsymbol{\phi}^T(k)\hat{\boldsymbol{\theta}}(k-1)$$
Discretized plant model: $y(k) = \theta_1 y(k-1) + \theta_2 y(k-2) + \theta_3 u(k-1) + \theta_4 u(k-2) = \boldsymbol{\phi}^T(k)\boldsymbol{\theta},$

$$\boldsymbol{\theta} = [\theta_1, \ \theta_2, \ \theta_3, \ \theta_4]^T,$$

$$\boldsymbol{\phi}(k) = [y(k-1), \ y(k-2), \ u(k-1), \ u(k-2)]^T,$$

$$\hat{\boldsymbol{\theta}}(k) = [\hat{\boldsymbol{\theta}}_1(k), \ \hat{\boldsymbol{\theta}}_2(k), \ \hat{\boldsymbol{\theta}}_3(k), \ \hat{\boldsymbol{\theta}}_4(k)]^T,$$

$$T_S \text{ is sampling time,}$$

$$\boldsymbol{P}(0) = \boldsymbol{P_0} = \boldsymbol{P_0}^{\mathsf{T}} > 0, \ \boldsymbol{P_0} = \rho \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

 $\mathbf{x}(k+1) = \hat{\mathbf{A}}_d \mathbf{x}(k) + \hat{\mathbf{B}}_d u(k)$

 $\dot{\mathbf{x}}(t) = \widehat{\mathbf{A}}_{c}x(t) + \widehat{\mathbf{B}}_{c}u(t)$

 $y(t) = \widehat{\mathbf{C}}_c \mathbf{x}(t)$

Output y(t)

Plant

Discretized plant model in state space

$$y(k+1) = \hat{\mathbf{C}}_d \mathbf{x}(k)$$
 where
$$\hat{\mathbf{A}}_d = \begin{bmatrix} 0 & 1 \\ -\hat{\theta}_2 & -\hat{\theta}_1 \end{bmatrix}, \qquad \hat{\mathbf{B}}_d = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \qquad \hat{\mathbf{C}}_d = [\hat{\theta}_4, \ \hat{\theta}_3]$$

Excitation

 $u(t) = u_1(t) + u_2(t) + u_3(t)$

 $\mathbf{R} = \left[\widehat{\mathbf{A}}_d - \mathbf{I}_{2x2}
ight] \left[\widehat{\mathbf{A}}_d + \mathbf{I}_{2x2}
ight]^-$

where

$$\begin{split} \widehat{\mathbf{A}}_c &= \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \frac{2}{T} \mathbf{R} \left[\mathbf{I}_{2x2} - \frac{8}{21} \mathbf{R}^2 - \frac{4}{105} \mathbf{R}^4 \right] \left[\mathbf{I}_{2x2} - \frac{5}{7} \mathbf{R}^2 \right]^{-1} \\ \widehat{\mathbf{B}}_c &= \begin{bmatrix} b_{11} \\ b_{21} \end{bmatrix} = \widehat{\mathbf{A}}_c \left[\widehat{\mathbf{A}}_d - \mathbf{I}_{2x2} \right]^{-1} \widehat{\mathbf{B}}_d, \qquad \widehat{\mathbf{C}}_c = [c_{11}, c_{12}] = \widehat{\mathbf{C}}_d \end{split}$$

So, we calculate:

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