

Then a discrete equivalent at sampling period  $T$  will be described by the equations

$$\mathbf{w}(k+1) = \mathbf{\Phi} \mathbf{w}(k) + \mathbf{\Gamma} e(k),$$
$$u(k) = \mathbf{H} \mathbf{w}(k) + \mathbf{J} e(k),$$

where  $\mathbf{\Phi}$ ,  $\mathbf{\Gamma}$ ,  $\mathbf{H}$ , and  $\mathbf{J}$  are given respectively as follows:

	Forward	Backward	Bilinear
$\mathbf{\Phi}$	$\mathbf{I} + \mathbf{A}T$	$(\mathbf{I} - \mathbf{A}T)^{-1} \mathbf{B}T$	$(\mathbf{I} + \frac{\mathbf{A}T}{2})(\mathbf{I} - \frac{\mathbf{A}T}{2})^{-1}$
$\mathbf{\Gamma}$	$\mathbf{B}T$	$(\mathbf{I} - \mathbf{A}T)^{-1}$	$(\mathbf{I} - \frac{\mathbf{A}T}{2})^{-1} \mathbf{B} \sqrt{T}$
$\mathbf{H}$	$\mathbf{C}$	$\mathbf{C}(\mathbf{I} - \mathbf{A}T)^{-1}$	$\sqrt{T} \mathbf{C}(\mathbf{I} - \frac{\mathbf{A}T}{2})^{-1}$
$\mathbf{J}$	$\mathbf{D}$	$\mathbf{D} + \mathbf{C}(\mathbf{I} - \mathbf{A}T)^{-1} \mathbf{B}T$	$\mathbf{D} + \mathbf{C}(\mathbf{I} - \frac{\mathbf{A}T}{2})^{-1} \mathbf{B}T/2$