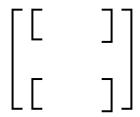word_index ={i:1, to:2, ...}

⬇ build the embeddings_index dictionary from the key of the word_index

Embeddings_index = {the:[ ], of:[ ], ...}

⬇ create the embedding_matrix as a 2D-array where its rows indicates the value of word_index and its elements represents the values of Embeddings_index

Embedding_matrix =

$$\begin{bmatrix} [\quad] \\ [\quad] \end{bmatrix}$$

Sentence = [2, 5, 7, 13]

Select the second row of Embedding_matrix as the vector representation of a word with index 2 (the word is 'to'). Do the same thing for 5, 7, 13