$$oldsymbol{\Sigma}_{2|1} = oldsymbol{\Sigma}_{22} - oldsymbol{\Sigma}_{21} oldsymbol{\Sigma}_{11}^{-1} oldsymbol{\Sigma}_{12} \ oldsymbol{\mu}_{2|1} = oldsymbol{\Sigma}_{21} oldsymbol{\Sigma}_{11}^{-1} oldsymbol{\eta}$$