

where A_{11}, A_{12} are $2 \times 2, 2 \times 1$; A_{21}, A_{22} are $1 \times 2, 1 \times 1$; and A_{31}, A_{32} are $3 \times 2, 3 \times 1$, and $[B]$ be the 2×3 block matrix

$$[B] = \begin{pmatrix} B_{11} & B_{12} & B_{13} \\ B_{21} & B_{22} & B_{23} \end{pmatrix} = \begin{pmatrix} \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} \\ \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} \end{pmatrix},$$

where B_{11}, B_{12}, B_{13} are $2 \times 1, 2 \times 2, 2 \times 3$; and B_{21}, B_{22}, B_{23} are $1 \times 1, 1 \times 2, 1 \times 3$. Then $[C] = [A][B]$ is the 3×3 block matrix

$$[C] = \begin{pmatrix} C_{11} & C_{12} & C_{13} \\ C_{21} & C_{22} & C_{23} \\ C_{31} & C_{32} & C_{33} \end{pmatrix} = \begin{pmatrix} \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} \\ \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} \\ \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} & \begin{bmatrix} \\ \end{bmatrix} \end{pmatrix},$$

where C_{11}, C_{12}, C_{13} are $2 \times 1, 2 \times 2, 2 \times 3$; C_{21}, C_{22}, C_{23} are $1 \times 1, 1 \times 2, 1 \times 3$; and C_{31}, C_{32}, C_{33} are $3 \times 1, 3 \times 2, 3 \times 3$. For example,

$$C_{32} = A_{31}B_{12} + A_{32}B_{22}.$$

Example 6.5. This example illustrates some of the subtleties having to do with the partitioning of the index sets. Consider the 1×3 matrix

$$A = (a_{11} \quad a_{12} \quad a_{13})$$

and the 3×2 matrix

$$B = \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{pmatrix}.$$

Consider the partition of the index set $R = \{1\}$ given by $R_1 = \{1\}$; of the index set $S = \{1, 2, 3\}$ given by $S_1 = \{1, 3\}$, $S_2 = \{2\}$; and of the index set $T = \{1, 2\}$ given by $T_1 = \{2\}$, $T_2 = \{1\}$. The corresponding block matrices are the 1×2 block matrix

$$[A] = (A_{\{1\}, \{1,3\}} \quad A_{\{1\}, \{2\}}) = ([a_{11} \quad a_{13}] \quad [a_{12}]),$$

and the 2×2 block matrix

$$[B] = \begin{pmatrix} B_{\{1,3\}, \{2\}} & B_{\{1,3\}, \{1\}} \\ B_{\{2\}, \{2\}} & B_{\{2\}, \{1\}} \end{pmatrix} = \begin{pmatrix} \begin{bmatrix} b_{12} \\ b_{32} \end{bmatrix} & \begin{bmatrix} b_{11} \\ b_{31} \end{bmatrix} \\ \begin{bmatrix} b_{22} \end{bmatrix} & \begin{bmatrix} b_{21} \end{bmatrix} \end{pmatrix}.$$