$$A_{\rho} = \begin{bmatrix} A_{\rho,11}^{J_1 \times J_1} \\ A_{\rho,21}^{J_2 \times J_1} \\ A_{\rho,N1}^{J_2 \times J_2} \end{bmatrix} & \cdots & \begin{bmatrix} A_{\rho,1N}^{J_1 \times J_N} \\ A_{\rho,2N}^{J_2 \times J_2} \\ \vdots \\ A_{\rho,NN}^{J_2 \times J_1} \end{bmatrix} & \begin{bmatrix} A_{\rho,22}^{J_2 \times J_2} \\ A_{\rho,22}^{J_2 \times J_2} \\ \vdots \\ A_{\rho,NN}^{J_2 \times J_2} \end{bmatrix} & \cdots & \vdots \\ A_{\rho,NN}^{J_2 \times J_2} \\ A_{$$