

Bo = SparseArray[{{i_, i_} /; i ≤ 5 → a[i], {1, 4} → b[1]}, {5, 5}]; Bo // MatrixForm

$$\begin{pmatrix} a[1] & 0 & 0 & b[1] & 0 \\ 0 & a[2] & 0 & 0 & 0 \\ 0 & 0 & a[3] & 0 & 0 \\ 0 & 0 & 0 & a[4] & 0 \\ 0 & 0 & 0 & 0 & a[5] \end{pmatrix}$$

Bo1 = Inverse[Bo]; Bo1 // MatrixForm

$$\begin{pmatrix} \frac{1}{a[1]} & 0 & 0 & -\frac{b[1]}{a[1] a[4]} & 0 \\ 0 & \frac{1}{a[2]} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{a[3]} & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{a[4]} & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{a[5]} \end{pmatrix}$$

Bi = SparseArray[{{2, 5} → b[2], {3, 6} → b[3], {4, 5} → b[4], {5, 8} → b[5]}, {5, 9}];

Bi // MatrixForm

$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & b[2] & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & b[3] & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & b[4] & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & b[5] & 0 \end{pmatrix}$$

Bo1.Bi // MatrixForm

$$\begin{pmatrix} 0 & 0 & 0 & 0 & -\frac{b[1] b[4]}{a[1] a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[2]}{a[2]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{b[3]}{a[3]} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[4]}{a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{b[5]}{a[5]} & 0 \end{pmatrix}$$

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P = IdentityMatrix[9][[{{1, 2, 3, 4, 6, 7, 5, 8, 9}}];
T = P.Join[Bol.Bi, IdentityMatrix[9][[{{5, 6, 8, 9}}]]]; T // MatrixForm
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$$\begin{pmatrix} 0 & 0 & 0 & 0 & -\frac{b[1] b[4]}{a[1] a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[2]}{a[2]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{b[3]}{a[3]} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[4]}{a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{b[5]}{a[5]} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

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DiagonalMatrix[Table[w[i], {i, 9}]].T // MatrixForm
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$$\begin{pmatrix} 0 & 0 & 0 & 0 & -\frac{b[1] b[4] w[1]}{a[1] a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[2] w[2]}{a[2]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{b[3] w[3]}{a[3]} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{b[4] w[4]}{a[4]} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & w[5] & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & w[6] & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{b[5] w[7]}{a[5]} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & w[8] & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & w[9] \end{pmatrix}$$