

$$\begin{aligned}
 q A_1(b, q^3) &= \sum_{n \equiv 2 \pmod{3}} (-1)^n b^{3n} q^{n(n-1)/2} \\
 &= \sum_i (-1)^{3i+2} b^{3i+2} q^{(3i+2)(3i+1)/2} \\
 &= q \sum_i (-1)^i b^{3i+2} q^{i(i+1)/2}
 \end{aligned}$$

and

$$\begin{aligned}
 A_1(b, q^3) &= \sum_i (-1)^i b^{3i+2} q^{3i(i+1)/2} \\
 &= \sum_{i=0}^{\infty} (-1)^i b^{3i+2} q^{3i(i+1)/2} + \sum_{i=-1}^{-\infty} (-1)^i b^{3i+2} q^{3i(i+1)/2} \\
 &= \sum_{i=0}^{\infty} (-1)^i b^{3i+2} q^{3i(i+1)/2} + \sum_{i=0}^{\infty} (-1)^{i+1} b^{-3i-1} q^{3i(i+1)/2} \\
 &= \sum_{i=0}^{\infty} (-1)^i (b^{3i+2} - b^{-3i-1}) q^{3i(i+1)/2}
 \end{aligned}$$

Hence

$$\begin{aligned}
 F(a, b, q) &= \sum_j (-1)^j (b^{-3j} - b^{3j+1}) q^{j(2j+1)/2} \\
 &\quad \cdot \sum_{i=0}^{\infty} (-1)^i (a^{-3i} - a^{+3i+2}) q^{3i(i+1)/2} \\
 &\quad + \sum_{i=0}^{\infty} (-1)^i (b^{3i+2} - b^{-3i-1}) q^{3i(i+1)/2} \\
 &\quad \cdot \sum_j (-1)^j (a^{-3j+1} - a^{3j+2}) q^{j(2j+1)/2} \quad \square
 \end{aligned}$$