Figure 1:

i) Future annual aggregate demand = $\Sigma_{\theta=0}^{3}$ $\{[\ln(M_{t+\theta}) - \ln(M_{t-1+\theta})] - [(\ln(LF_{t+\theta}) - \ln(LF_{t-1+\theta})] - [(\ln(W_{t+\theta}) - \ln(W_{t-1+\theta})]\}$ where M_t is nominal GDP, LF_t is labor force, and W_t is the average of nominal wages, given by compensation per hour – business sector. All taken from the FRED database.
ii) Bad times = the share of subjects that believe that there will be bad times in the economy in the next 12 months, from the Michigan Survey.

Figure 2:

i) Job finding rate (Job finding probability), found in Robert Shimer's data page: https://sites.google.com/site/robertshimer/research/flows
ii) Bad times, as in figure 1.

Figure 3:

i) $4dw_t - (\pi_{t-1} + \pi_{t-2} + \pi_{t-3} + \pi_{t-4})$, where $dw_t = (\ln(W_t) - \ln(W_{t-1})$, the first difference of the log of the average nominal wage, with nominal wages given as in figure 1, and $\pi_t = \log(CPI_t) - \log(CPI_{t-1})$, where CPI_t is the consumer price index, all urban consumers, all items.
ii) Bad times, as in figure 1

Figure 4:

i) dw_t is as in figure 3.
ii) Bad times, as in figure 1.
iii) u_t = civilian unemployment rate, seasonally adjusted, with data taken from the FRED.
iv) Inflation expectation = E_{t-1} $[\pi_t + \pi_{t+1} + \pi_{t+2} + \pi_{t+3}]$, with expectations taken from the Michigan Survey.

Figures 5 and 6:

i) $m_t - m_{t-1}$ annualized = $4\{[\ln(M_t) - \ln(M_{t-1})] - [(\ln(LF_t) - \ln(LF_{t-1})]\}$ = 4 times the first difference of the log of nominal GDP less the first difference of the log of the labor force, with M_t and LF_t as in figure 1.
ii) $m_t - m_{t-1}$ annualized = $4dw_t$, with dw_t as in figure 3.
iii) u_t , as in figure 4
iv) $\log(A_t) - \log(A_{t-4})$ = productivity growth in one year, with A_t in chart (5a) given by real output per hour, all persons, business sector, taken from the FRED database. The values of A_t in the other charts (simulations) are as described in the text of the paper.
v) $p_t = \log(CPI_t)$, with CPI_t as in figure 3.
vi) $(p_{t-1} - p_{t-5})$ + aspirated = past inflation (CPI) plus the aspirated real wage readjustment, with this later term as discussed in section *5.2*.