Bible verses for each character

Jesus

Therefore the Lord Himself will give you a sign: Behold, a virgin will be with child and bear a son, and she will call His name Immanuel. -Isaiah 7:14

But as for you, Bethlehem Ephrathah, Too little to be among the class of Judah, From you One will go forth for Me to be ruler in Israel. His goings forth are from long ago, From the days of eternity -Micah 5:2

For a child will be born to us, a son will be given to us; And the government will rest on His shoulders; And His name will be called Wonderful Counselor Mighty God, Eternal Father, Prince of Peace. -Isaiah 9:6

Mary

Now in the sixth month the angel Gabriel was sent by God to a city of Galilee named Nazareth, to a virgin betrothed to a man whose name was Joseph, of the house of David. The virgin's name was Mary. And having come in, the angel said to her, "Rejoice, highly favored one, the Lord is with you; blessed are you among women!" But when she saw him, she was troubles at his saying, and considered what manner of greeting this was. Then the angel said to her, "Do not be afraid, Mary, for you have found favor with God. And behold, you will conceive in your womb and bring forth a Son, and shall call His name JESUS. He will be great, and will be called the Son of the Highest; and the lord God will give Him the throne of His father David. And He will reign over the house of Jacob forever, and His kingdom there will be no end." -Luke 1:26-33

This is how the birth of Jesus the Messiah came about: His mother Marry was pledged to be married to Joseph, but before they came together, she was found to be pregnant through the Holy Spirit. -Matthew 1:18

Joseph

Because Joseph her husband was faithful to the law, and yet did not want to expose her to public disgrace, he had in mind to divorce her quietly. But after he had considered this, an angel of the Lord appeared to him in a dream and said, "Joseph son of David, do not be afraid to take Mary home as your wife, because what is conceived in her is from the Holy Spirit. She will give birth to a son, and you are to give Him the name Jesus, because He will save His people from their sins." -Luke 1:19-21

When Joseph woke up, he did what the angel of the Lord had commanded him and took Mary as his wife. -Luke 1:24

Shepherds and Angels

And there were shepherds living out in the fields nearby, keeping watch over their flocks at night. An angel of the Lord appeared to them, and the glory of the Lord shone around them, and they were terrified. But the angel said to them, "Do not be afraid. I bring you good news that will cause great joy for all the people. Today in the town of David a Savior has been born to you; he is the Messiah, the Lord. This will be a sign to you: You will find a baby wrapped in cloths and lying in a manger." Suddenly a great company of the heavenly host appeared with the angel, praising God and saying, "Glory to God in the highest heaven, and on earth peace to those on whom his favor rests." When the angels had left them and gone into heaven, the shepherds said to one another, "Let's go to Bethlehem and see this thing that has happened, which the Lord has told us about." So they hurried off and found Mary and Joseph, and the baby, who was lying in the manger. When they had seen him, they spread the word concerning what had been told them about this child, and all who heard it were amazed at what the shepherds said to them. But Mary treasured up all these things and pondered them in her heart. The shepherds returned, glorifying and praising God for all the things they had heard and seen, which were just as they had been told. -Luke 2:8-20

Wise Men and King Herod

After Jesus was born in Bethlehem in Judea, during the time of King Herod, Magi from the east came to Jerusalem and asked, "Where is the one who has been born king of the Jews? We saw his star when it rose and have come to worship him." When King Herod heard this he was disturbed, and all Jerusalem with him. When he had called together all the people's chief priests and teachers of the law, he asked them where the Messiah was to be born. "In Bethlehem in Judea," they replied, "for this is what the prophet has written: "'But you, Bethlehem, in the land of Judah, are by no means least among the rulers of Judah; for out of you will come a ruler who will shepherd my people Israel." Then Herod called the Magi secretly and found out from them the exact time the star had appeared. He sent them to Bethlehem and said, "Go and search carefully for the child. As soon as you find him, report to me, so that I too may go and worship him." After they had heard the king, they went on their way, and the star they had seen when it rose went ahead of them until it stopped over the place where the child was. When they saw the star, they were overjoyed. On coming to the house, they saw the child with his mother Mary, and they bowed down and worshiped him. Then they opened their treasures and presented him with gifts of gold, frankincense and myrrh. And having been warned in a dream not to go back to Herod, they returned to their country by another route. -Matthew 2:1-12