

In the system

$$AE_t[x_{t+1}] = Bx_t + \varepsilon_t$$

we have the matrix A

$$A = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 & \frac{\delta}{1-\tilde{\gamma}_c} \\ 0 & 0 & \beta & 0 & 0 & 0 \\ -\Theta_n & 1 & \frac{1}{\sigma} & 0 & \Theta_t \phi_b & \Theta_t (\rho_g - 1) \phi_g \\ \omega(1+\varphi) + \beta(1+\alpha) & \omega - \beta\gamma_c & (1-\tilde{\gamma}_c)\eta & -[\omega + \beta(1-\tilde{\gamma}_c - \alpha)] & 0 & (1-\beta\rho_g) \\ 0 & 0 & 0 & 0 & 1 & -(1+\rho)(1-\phi_g) \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

and matrix B

$$B = \begin{bmatrix} \frac{\delta(1-\alpha)}{1-\tilde{\gamma}_c} & \frac{-\delta\gamma_c}{1-\tilde{\gamma}_c} & 0 & 1 - \delta + \frac{\delta\alpha}{1-\tilde{\gamma}_c} & 0 & 0 \\ -(\alpha + \varphi)\lambda_p & -\lambda_p & 1 & \alpha\lambda_p & 0 & 0 \\ -\Theta_n & 1 & \frac{\phi_\pi}{\sigma} & 0 & \Theta_t \phi_b & 0 \\ 1 - \alpha & -\gamma_c & (1-\tilde{\gamma}_c)\eta\phi_\pi & \tilde{\gamma}_c + \alpha - 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & (1+\rho)(1-\phi_b) & 0 \\ 0 & 0 & 0 & 0 & 0 & \rho_g \end{bmatrix}$$