While the gospels cite Old Testament prophecies introducing Jesus as the Messiah King (angel Gabriel - Luke 1:26-33 and Magi - Matt 2:1-6), Jesus does not openly cite Messianic prophecies that confirm His kingly status until the last week of His life when He enters Jerusalem.

When they had approached Jerusalem and had come to Bethphage, at the Mount of Olives, then Jesus sent two disciples, saying to them, “Go into the village opposite you, and immediately you will find a donkey tied there and a colt with her; untie them and bring them to Me. If anyone says anything to you, you shall say, ‘The Lord has need of them,’ and immediately he will send them.” This took place to fulfill what was spoken through the prophet:

“Say to the daughter of Zion,
‘Behold your King is coming to you,
Gentle, and mounted on a donkey,
Even on a colt, the foal of a beast of burden.‘” (Matt 21:1-5)

On the next day the large crowd who had come to the feast, when they heard that Jesus was coming to Jerusalem, took the branches of the palm trees and went out to meet Him, and began to shout, “Hosanna! Blessed is He who comes in the name of the Lord, even the King of Israel.” Jesus, finding a young donkey, sat on it; as it is written, “Fear not, daughter of Zion; behold, your King is coming, seated on a donkey’s colt.” (John 12:12-15)

By riding on a donkey, Jesus fulfills Zechariah’s prophecy and confirms the public’s view of Him, and stirred the interest of many in Jerusalem who did not know Him (Matt 21:10-11).

Rejoice greatly, O daughter of Zion!
Shout in triumph, O daughter of Jerusalem!
Behold, your king is coming to you;
He is just and endowed with salvation,
Humble, and mounted on a donkey,
Even on a colt, the foal of a donkey. (Zech 9:9)

To Roman authorities, this public display indicated sedition, in which crucifixion was a punishment and deterrent. Luke records the only explicit charges brought against Jesus by Jewish religious authorities who, looking for ways to silence Him, accuse before Pilate that Jesus forbids paying “taxes to Caesar” and says that He “is Christ, a King” (Luke 23:1-2). After asking Jesus whether He is the “King of Jews,” Pilate is not convinced of the accusation of sedition (Luke 23:3-4); yet, the Jews continue to insist on this singular charge by claiming the Jesus “stirs up the people” (Luke 23:5).

Zechariah 9:9 was not the only Messianic prophecy used to paint Jesus as challenging Roman authority. Jesus also made sure that He was caught with weapons so that the Scriptures will be fulfilled.

And He said to them, “But now, whoever has a money belt is to take it along, likewise also a bag, and whoever has no sword is to sell his coat and buy one. For I tell you that this which is written must be fulfilled in Me, ‘And He was numbered with transgressors’; for that which refers to Me has its fulfillment." They said, “Lord, look, here are two swords.” And He said to them, “It is enough.” (Luke 22:36-37; Mark 15:27-28)

At that time Jesus said to the crowds, “Have you come out with swords and clubs to arrest Me as you would against a robber? Every day I used to sit in the temple teaching and you did not seize Me. But all this has taken place to fulfill the Scriptures of the prophets.” Then all the disciples left Him and fled. (Matt 26:55-56; Mark 14:48-49)

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They crucified two robbers with Him, one on His right and one on His left. [And the Scripture was fulfilled which says, “And He was numbered with transgressors.”] (Mark 15:27-28)

Having swords in possession added more evidence to the charge of sedition and Jesus was crucified with a crown of thorns and mocked as the “King of Jews” (Matt 27:27-31, 37). As transgressor of Roman law, Jesus fulfilled the prophecy of Isaiah 53:12.

Therefore, I will allot Him a portion with the great,
And He will divide the booty with the strong;
Because He poured out Himself to death,
And was numbered with the transgressors;
Yet He Himself bore the sin of many,
And interceded for the transgressors. (Isa 53:12)

Here one can see how Messianic prophecies can play a role in ushering God’s unfolding plan of salvation.

After His triumphant entry into Jerusalem, Jesus cleanses the Temple (Matt 21:12-17) and teaches there the next day. For six months, Jesus had been telling His disciples that the Jewish religious leaders were going to kill Him (Matt 16:21; 17:23; 20:18), and now at the Temple, Jesus tells the chief priests and elders the parable of land owner (Matt 21:33-41), which informs them that He knows that they will murder Him!

It is in this context that Jesus rebukes them with a reference to two Messianic prophecies (Matt 21:42-44; Ps 118:22-13; Isa 8:14-15). Refusing to accept Jesus’ identity and accede to His authority, the Jews, in their hatred, seek to have Him arrested. The Jews’ lack of faith is the cause of the New Covenant (Jer 31:31-32), and in a short time, the kingdom of God will be no longer comprised solely of Jews as once deemed by the Mosaic Covenant (Ex 19:4-6).

Jesus said to them, “Did you never read in the Scriptures,
‘The stone which the builders rejected,
This became the chief corner stone;
This came about from the Lord,
And it is marvelous in our eyes’?
Therefore I say to you, the kingdom of God will be taken away from you and given to a people, producing the fruit of it. And he who falls on this stone will be broken to pieces; but on whomever it falls, it will scatter him like dust.” (Matt 21:42-44; Mark 12:10-11)

The stone which the builders rejected
Has become the chief corner stone.
This is the Lord’s doing;
It is marvelous in our eyes. (Ps 118:22-23)

“What shall the nations say when they hear these things? For they shall be astonished at the things accomplished by the Lord. ‘Then He shall become a sanctuary;
But to both the houses of Israel, a stone to strike and a rock to stumble over,
And a snare and a trap for the inhabitants of Jerusalem.
Many will stumble over them,
Then they will fall and be broken;
They will even be snared and caught.” (Isa 8:14-15)

As Jesus suffered the rejection by His own people, He also suffered the abandonment of His disciples.

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In the first instance, Jesus foreknew of the betrayal by Judas Iscariot at least a year earlier (John 6:70), and at the Last Supper shares His prediction as a means to affirm to His disciples that He is the Son of God (John 13:18-19). Affirming that Jesus is the Messiah is in His demonstration of foreknowledge and in the fulfillment of a Messianic prophecy (Ps 41:9).

I do not speak of all of you. I know the ones I have chosen; but it is that the Scripture may be fulfilled, ‘He who eats My bread has lifted up his heel against Me.’ From now on I am telling you before it comes to pass, so that when it does occur, you may believe that I am He. (John 13:18-19)

Even my close friend in whom I trusted,
Who ate my bread,
Has lifted up his heel against me. (Ps 41:9)

In the second instance, after Judas betrays Jesus, Jesus predicts the defection of His disciples (Matt 26:31-32) as a fulfillment of the Messianic prophecy that points to Jesus as the Shepherd (Zech 13:7-9). The Old Testament prophecy suggests that, in falling away, the disciples are no different from the nation of Israel – disbelieving or of questionable faith, from which one third will be refined and made God’s genuine own people.

Then Jesus said to them, “You will all fall away because of Me this night, for it is written, ‘I will strike down the shepherd, and the sheep of the flock shall be scattered.’ But after I have been raised, I will go ahead of you to Galilee.” (Matt 26:31-32; Mark 14:27-28)

“Awake, O sword, against My Shepherd,
And against the man, My Associate,”
Declares the Lord of hosts.
“Strike the Shepherd that the sheep may be scattered;
And I will turn My hand against the little ones.
It will come about in all the land,”
Declares the Lord,
“That two parts in it will be cut off and perish;
But the third will be left in it.
And I will bring the third part through the fire,
Refine them as silver is refined,
And test them as gold is tested.
They will call on My name,
And I will answer them;
I will say, ‘They are My people,’
And they will say, ‘The Lord is my God.’” (Zech 13:7-9)

Despite the rejection by His own people and abandonment of His disciples, both instances demonstrate that Jesus is not a victim of circumstances; He is fully aware of God's plan requiring a sacrifice, which He intends to voluntarily fulfill.

Jesus' trial before the high priest Caiaphas and the Sanhedrin was the culmination of the rejection by His own people. The significance of Jesus' manner of entry into Jerusalem on a donkey (John 12:12-15) was not lost to Jewish religious authorities; however, despite several prior attempts, authorities never received an answer from Him about being the Messiah (Matt 12:38-42; 16:1-4; 21:23).
Because the chief priests and whole Jewish council of elders and scribes were unable to get enough evidence of blaspheme to convict Jesus, they were frustrated in their attempt to sentence Him to death. In keeping with God’s plan of the manner and timing of the crucifixion, Jesus provides the decisive evidence they require and elicits the greatest anger; He leaves no doubt that He is the Messiah King as He alludes to messianic prophecies of Daniel 7 and Psalms 110:

But Jesus kept silent. And the high priest said to Him, “I adjure You by the living God, that You tell us whether You are the Christ, the Son of God.” Jesus said to him, “You have said it yourself; nevertheless I tell you, hereafter you will see the Son of Man sitting at the right hand of Power, and coming on the clouds of heaven.” (Matt 26:63-64; Mark 14:61-62; Luke 22:67-70)

“I kept looking in the night visions, And behold, with the clouds of heaven One like a Son of Man was coming, And He came up to the Ancient of Days And was presented before Him. “And to Him was given dominion, Glory and a kingdom, That all the peoples, nations and men of every language Might serve Him. His dominion is an everlasting dominion Which will not pass away; And His kingdom is one Which will not be destroyed. (Dan 7:13-14)

The Lord says to my Lord: “Sit at My right hand Until I make Your enemies a footstool for Your feet.” (Ps 110:1)

While there are many Old Testament references that point to and infer the crucifixion of Jesus Christ (i.e. Dan 9:26, etc.), there are explicit references of fulfilling Scripture surrounding the cross.

When fulfilling Scripture includes minute details such as the clothing of the dead (John 19:23-25; Ps 22:18), the case for Jesus the Messiah and Son of God becomes all the more compelling.

Then the soldiers, when they had crucified Jesus, took His outer garments and made four parts, a part to every soldier and also the tunic; now the tunic was seamless, woven in one piece. So they said to one another, “Let us not tear it, but cast lots for it, to decide whose it shall be”; this was to fulfill the Scripture: “They divided My outer garments among them, and for My clothing they cast lots.” Therefore the soldiers did these things. (John 19:23-25)

They divide my garments among them, And for my clothing they cast lots. (Ps 22:18)

John’s reference to Psalm 22 is striking, because Jesus’ last cry on the cross, “My God, My God, why have you forsaken Me?” (Matt 27:46; Mark 15:34) is precisely Psalm 22:1.
When the details of how victims of crucifixion are checked for death fulfill Scripture (John 19:31-37; Ps 34:19-20; Zech 12:10), it is difficult to deny that Jesus is the Messiah and Son of God.

Then the Jews, because it was the day of preparation, so that the bodies would not remain on the cross on the Sabbath (for that Sabbath was a high day), asked Pilate that their legs might be broken, and that they might be taken away. So the soldiers came, and broke the legs of the first man and of the other who was crucified with Him; but coming to Jesus, when they saw that He was already dead, they did not break His legs. But one of the soldiers pierced His side with a spear, and immediately blood and water came out. And he who has seen has testified, and his testimony is true; and he knows that he is telling the truth, so that you also may believe. For these things came to pass to fulfill the Scripture, “Not a bone of Him shall be broken.” And again another Scripture says, “They shall look on Him whom they pierced.” (John 19:31-37)

Many are the afflictions of the righteous,
But the Lord delivers him out of them all.
He keeps all his bones,
Not one of them is broken. (Ps 34:19-20)

I will pour out on the house of David and on the inhabitants of Jerusalem, the Spirit of grace and of supplication, so that they will look on Me whom they have pierced; and they will mourn for Him, as one mourns for an only son, and they will weep bitterly over Him like the bitter weeping over a firstborn. (Zech 12:10)

In His last week leading up to and including the Crucifixion, Jesus speaks of a wide variety of events that must take place in order that Old Testament references are fulfilled. This fulfillment of Scripture not only affirms who He is but also facilitates the process and timing of the Crucifixion in accordance to God’s plan of salvation and fulfilling His promise to Abraham.

References: