To use downloadable patterns or other artwork for embroidery, I use a collection of methods, and these are the supplies that I use:

Tracing paper, embroidery transfer paper, a white transfer pencil, a water-soluble pen, and a regular pencil. Actually, until recently, I was only using the tracing paper and regular pencil. They would meet most of your needs, so don’t feel like you have to buy a lot of special stuff for this! If you are buying the special items, you can often find them in the embroidery section, the quilting section or with sewing notions.

The main method I use is tracing. It doesn’t get much more basic than this. But it works. For this, you’ll lay your material over your pattern, hold it up to a brightly lit window (or a lightbox if you’re fancy), and trace the pattern. A water-soluble pen is fantastic for this (after you’re done, a damp cloth or quick rinse takes away the markings), as is a disappearing ink pen (if you will be stitching somewhat quickly) or a regular pencil (so long as you cover your markings with your stitches).

This works best for light-colored and lightweight fabrics, but you can do it with some dark fabrics too. For that, use a white pencil.
Transfer paper is an easy-to-use method, and it works well on lots of different materials...especially those that you can’t hold up to a window!

Place your fabric (or other material) on the bottom, lay the transfer paper face-down, and then place your pattern on the top. With a regular pen or a stylus, trace over the design. The color that was on the paper is now transferred to your material. Oh, and the paper comes in blue or yellow, so you can use it on dark fabrics too!

You can also make your own version of transfer paper by rubbing a soft pencil on the back of your pattern, then flipping it over and tracing over it just like you would with transfer paper. Fancy, huh?

Still, there are some materials that are just too tricky for any of these methods. Fleece, felt, denim, even canvas sometimes requires something different. And tracing paper is my secret weapon for these.

Trace the pattern onto the tracing paper, hold or pin the paper onto the fabric, then stitch through the fabric and paper all at the same time. All you have to do then is carefully tear away the tracing paper! The most important part is to tear the paper without pulling the stitches.

Transfer patterns give you a pattern and transfer method all in one, and that makes them easy. But I don’t use them very often. Transfer pens allow you to make your own transfer pattern from any artwork (see coloring book idea above), but again, I don’t use them. It’s not that I’m against these, they just aren’t in my regular supplies. I do, sometimes print a pattern on a laser printer (or photocopier) and iron that...it’s not a great transfer, but it works on some fabrics!