How to Pre-fill custom form after error in form submission in Magento?

$post = $this->getRequest()->getPost();

Mage::getSingleton('customer/session')->setData('postedData', $post);

Then later on you can retrieve that data with:

$myData = Mage::getSingleton('customer/session')->getData('postedData');

And then play with these data in your frontend form :

<input value="<?php echo $myData->getName()?>" type="text"/>