```python
import pandas as pd
import sqlite3

# Connect to the SQLite database
conn = sqlite3.connect('walmart.db')
cursor = conn.cursor()

# Load Spreadsheet 0 and insert data into the database
spreadsheet_0 = pd.read_excel('spreadsheet_0.xlsx')
spreadsheet_0.to_sql('Product', conn, if_exists='append', index=False)

# Load Spreadsheet 1 and 2
spreadsheet_1 = pd.read_excel('spreadsheet_1.xlsx')
spreadsheet_2 = pd.read_excel('spreadsheet_2.xlsx')

# Merge the two spreadsheets on the shipping identifier
merged_data = pd.merge(spreadsheet_1, spreadsheet_2, on='shipping_identifier')

# Iterate through the merged data and insert it into the database
for _, row in merged_data.iterrows():
    # Extract shipment information
    shipment_data = (
        row['shipping_identifier'],
        row['origin'],
        row['destination'],
        row['date']
    )

    # Insert shipment into the Shipment table
    cursor.execute('''
    INSERT INTO Shipment (shipment_id, origin, destination, date)
    VALUES (?, ?, ?, ?)
    ''', shipment_data)

    # Extract product information and quantity
    product_data = (
        row['product_id'],
        row['quantity'],
        row['shipment_id']
    )

    # Insert product into the ShipmentProduct table
    cursor.execute('''
    INSERT INTO ShipmentProduct (product_id, quantity, shipment_id)
    VALUES (?, ?, ?)
    ''', product_data)

# Commit the transaction and close the connection
conn.commit()
conn.close()
```