

Description

This document describes the files contained in the “Supplementary_Material” folder that supplements the paper “Firm Heterogeneity in Consumption Baskets: Evidence from Home and Store Scanner Data”.

The folder contains three sub-folders. The folder “Code” contains two Stata do files for processing the scanner data and producing the figures and tables presented in the publication. The file “do_file_datasets.do” uses the Consumer Panel and Retail Scanner datasets to produce the analysis datasets that we use in “do_file_analysis.do” to produce the figures and tables. The folder “Ouptut” contains the output from these commands that are included in the publication. The folder “Data” contains parts of the database that we can make public.

The Consumer Panel data sit in "Data/BASE FILE 1/BASEFILE_1_`Y'_Q`Q'.dta, where `Y' are years 2006-2014 and `Q' are quarters 1-4. The Retail Scanner data sit in "Data/BASE FILE 3/BASEFILE_3_`Y'_H`H'.dta, where `Y' are years 2006-2014 and `H' are half years 1-2. The files "Data/Panelists_`Y'.dta (with `Y' 2006-2014) contain information on Nielsen household panelist characteristics. The file "Data/Merge_ProductKickOuts.dta" contains a list of product modules that are not barcode-identified. We use Stata packages touch, outreg2, regsave, reghdfe, ivreghdfe, xtivreg2 and partpred. Both do files include “cap ssc install” commands to install these if missing. Additional notes are included as part of the do files described above.

Data Used

Check all that apply

- ☐ My data is publicly available; ☐ I generated my own data;
☒ I am using confidential/proprietary data

Software Used

Check all that apply

- ☒ Stata; ☐ Matlab; ☐ R; ☐ Python; ☐ Julia; ☐ Fortran

Data Availability

The [Nielsen Company](#) provides various datasets through the Chicago Booth's [Kilts Center for Marketing](#). The data used in this paper are the NielsenIQ - Consumer Panel and Retail Scanner.

- Data access description: Researchers can subscribe to the data through the Kilts Center. There is a cost.
- As per the Kilts Center's policies (<https://www.chicagobooth.edu/research/kilts/datasets/nielsen/policies>), every researcher must register and submit an annual status update and disclose changes to my project scope, new funding sources, co-authors, and other updates as requested.
- Data must be stored only on devices and computers owned by the subscribed institution or permissible Third Party Hosting Systems. The permissible Third Party Hosting Systems must have at least one of the following information security certifications: (a) federal Family Educational Rights and Privacy Act (FERPA); (b) SSAE16 SOC2; and/or (c) ISO27001 security certifications. No amount of data should ever be stored on a personal computer.
- Within 15 days of a subscription end date or deactivation, each researcher must provide all papers, complete a final report, and provide signed verification that she/he destroyed and purged all copies of the data during deactivation.
- Presentations, papers, and publications must include the following citation:

"Researcher(s) own analyses calculated (or derived) based in part on data from The Nielsen Company (US), LLC and marketing databases provided through the Nielsen Datasets at the Kilts Center for Marketing Data Center at The University of Chicago Booth School of Business."

"The conclusions drawn from the Nielsen data are those of the researcher(s) and do not reflect the views of Nielsen. Nielsen is not responsible for, had no role in, and was not involved in analyzing and preparing the results reported herein."

Data Citations

Nielsen Company. 2020. "NielsenIQ: Consumer Panel Dataset". Distributed by the Kilts Center for Marketing at the University Chicago Booth School of Business. Available at <https://www.chicagobooth.edu/research/kilts/datasets/nielseniq-nielsen>. Last accessed for downloads at 03/11/2016.

Nielsen Company. 2020. "NielsenIQ: Retail Scanner Dataset". Distributed by the Kilts Center for Marketing at the University Chicago Booth School of Business. Available at <https://www.chicagobooth.edu/research/kilts/datasets/nielseniq-nielsen>. Last accessed for downloads at 03/11/2016.