Impact of economic context on automobile market segment shares: data description

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The French automobile market is divided in 5 main segments of vehicles (A to E)(segment F is ignored here), according to the size of the car chassis. The model explains the five segment shares as a function of the following explanatory variables: GDP, population size and scrapping incentive. Statistical unit: monthly data from 2003 to 2015 (167 observations). Table 1 contains some descriptive statistics as well as some more explanatory variables.

Variable	Description	Period	Source	Mean* (Std)
S_A	A segment market share (in terms of sales volumes)	Month	Renault (simulation)	8.42% (0.0254)
S_B	B segment market share (in terms of sales volumes)	Month	Renault (simulation)	38.99% (0.0300)
S_C	C segment market share (in terms of sales volumes)	Month	Renault (simulation)	36.39% (0.0336)
S_D	D segment market share (in terms of sales volumes)	Month	Renault (simulation)	$10.95\% \ (0.0271)$
S_E	E segment market share (in terms of sales volumes)	Month	$egin{array}{l} ext{Renault} \ ext{(simulation)} \end{array}$	3.91% (0.0211)
DC_Men_Courant	Depenses de consommation des menages - Total - Volume aux prix de l'annee precedente chaines - Serie CVS-CJO (Millions €)	Quarter	INSEE	86882 (7461)
Eco_Sentim_Indic	Made up of the 15 individual components of the confidence indicators for Construction (5%), Services (30%), Retail trade (5%), Industry (40%) and Consumers (20%). Weights are applied to the standardised individual component series of the five confidence indicators.	Month	EUROSTAT	100.12 (8.463)
${\tt FBCF_Men_Courant}$	FBCF des menages - Total - Volume aux prix de l'annee precedente chaines - Serie CVS-CJO (Millions \in)	Quarter	INSEE	8778 (846.3)
PAC	Scrapping incentive (dummy variable)	Month	Wikipedia	$1 \text{ from } 12/2008 \\ \text{to } 12/2010$
PIB_Courant_t	Produit interieur brut total - Valeur aux prix courants - Serie CVS-CJO (Millions €)	Quarter	INSEE	$162472\ (13524)$
TTC Gazole	Prix moyen national TTC du Gazole (€ per litre)	Month	MEDDE	1.140 (0.188)
Tx_int_CT	Les taux d'interet a court terme sont les taux d'emprunt a court terme appliques entre institutions financieres ou les taux des titres d'etat a court terme sur le marche primaire ou secondaire. Les taux d'interet a court terme sont generalement des moyennes de taux journaliers, exprimees en pourcentage. Les taux d'interet a court terme sont les taux du marche monetaire a trois mois, lorsqu'ils sont disponibles. Ils sont couramment designes par les termes normalises "taux du marche monetaire" et "taux des bons du Tresor". (%)	Month	OECD	1.820 (1.478)

^{*} Arithmetic mean for volume variables ; Geometric mean for share variables.

Table 1: Dictionary of variables - in France from 01/2003 to 08/2015 (cf 151217-Base_Macro_France.xlsx)

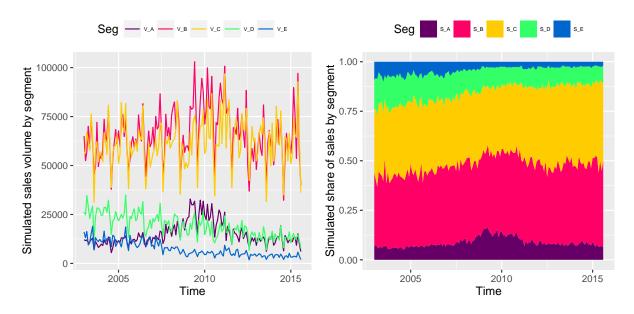


Figure 1: Sales volume and share by segment OK

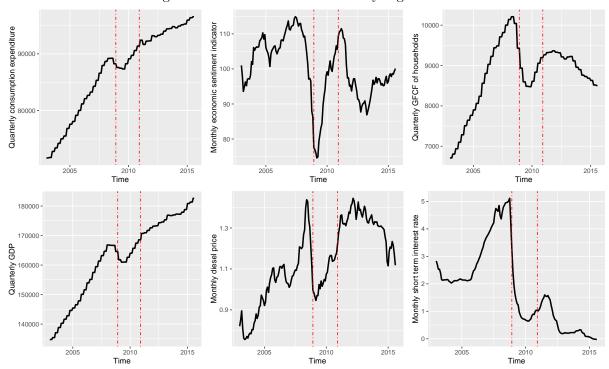


Figure 2: Explanatory variables (scrapping incentive period in red) OK