

Table 4. Summary of Statistical Models Used in the Generation of
Seasonally Adjusted CPI
(2012=100)

January 2012 – August 2021

| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
|---|--|---|
| All Items – PHILS | Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 3.598 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.94 Check: M4, M7, M8, M9, M10, M11 |
| All Items – NCR | Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 1.230 MAVS: 3x5 MA MAVTC: 9-term MA | Rejected at level 1.34 Check: M1, M4, M7, M8, M9, M10, M11 |
| All Items – AONCR | Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 2.161 MAVS: 3x5 MA MAVTC: 9-term MA | Conditionally rejected at level 1.18 Check: M4, M7, M8, M9, M10, M11 |
| Food and Non- alcoholic Beverages – PHILS | Multiplicative Model: (2,1,2)(0,1,1)) With transformation - none F-value: 8.735 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.70 Check: M8, M9, M10, M11 |
| Food and Non- alcoholic Beverages – NCR | Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 6.913 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.88 Check: M4, M7, M8, M9, M10, M11 |

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|---|--|---|
| Food and Non- alcoholic Beverages – AONCR | Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.499 MAVS: 3x5 MA MAVTC: 9-term MA | Conditionally accepted at level 0.82 Check: M1, M7, M8, M9, M10, M11 |
| Alcoholic Beverages and Tobacco – PHILS | Additive Model: (0,2,2)(0,1,1) With transformation - none F-value: 14.081 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.45 Check: M4, M10, M11 |
| Alcoholic Beverages and Tobacco – NCR | Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 10.862 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.64 Check: M4, M9, M10, M11 |
| Alcoholic Beverages and Tobacco – AONCR | Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 9.156 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.56 Check: M4, M8, M10, M11 |
| Non-Food – PHILS | Additive Model: (0,1,1)(0,1,1) With transformation - none F-Value: 2.143 MAVS: 3x5 MA MAVTC: 9-term MA | Accepted at level 0.81 Check: M7, M8, M9, M10, M11 |
| Non-Food – NCR | Additive Model: (0,1,1)(0,1,1) With transformation - none F-Value: 1.944 MAVS: 3x9 MA MAVTC: 9-term MA | Accepted at level 0.84 Check: M1, M4, M6, M7 |

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|--|---|---|
| Non-Food – AONCR | Additive Model: (0,1,1)(0,1,1) With transformation - none F-Value: 1.135 MAVS: 3x5 MA MAVTC: 9-term MA | Conditionally accepted at level 1.07 Check: M4, M7, M8, M9, M10, M11 |
| Clothing and Footwear - PHILS | Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.363 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.79 Check: M7, M8, M9, M10, M11 |
| Clothing and Footwear - NCR | Additive Model: None With transformation - none F-value: 1.737 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.97 Check: M4, M7, M8, M9, M10, M11 |
| Clothing and Footwear - AONCR | Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 2.873 MAVS: 3X3 MA MAVTC: 9-term MA | Conditionally accepted at level 0.97 Check: M7, M8, M9, M10, M11 |
| Housing, Water, Electricity, Gas and Other Fuels - PHILS | Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.832 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.81 Check: M1, M4, M7 |
| Housing, Water, Electricity, Gas and Other Fuels - NCR | Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 4.719 MAVS: 3X9 MA MAVTC: 13-term MA | Accepted at level 0.99 Check: M1, M4, M6, M7 |

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|--|--|---|
| Housing, Water, Electricity, Gas and Other Fuels - AONCR | Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.906 MAVS: 3X5 MA MAVTC: 9-term MA | Conditionally accepted at level 0.88 Check: M1, M4, M7, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -PHILS | Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 6.040 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.56 Check: M7, M8, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -NCR | Additive Model: (0,1,1)(0,1,1) With transformation – none F-value: 3.347 MAVS: 3X5 MA MAVTC: 9-term MA | Conditionally rejected at level 1.01 Check: M4, M7, M8, M9, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -AONCR | Additive Model: (0,2,2)(0,1,1) With transformation - none F-value: 2.952 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.70 Check: M7, M8, M10, M11 |
| Health – PHILS | Multiplicative Model: (2,1,0)(0,1,1) With transformation – none F-value: 7.165 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.59 Check: M8, M9, M10, M11 |

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|---|--|---|
| Health –NCR | Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 12.684 MAVS: 3X3 MA MAVTC: 9-term MA | Accepted at level 0.53 Check: M8, M10, M11 |
| Health – AONCR | Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.301 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.72 Check: M7, M8, M9, M10, M11 |
| Transport – NCR | Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 2.191 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.92 Check: M1, M4, M6, M7 |
| Recreation and Culture - PHILS | Multiplicative Model: (2,1,2)(0,1,1) With transformation – none F-value: 3.168 MAVS: 3X3 MA MAVTC: 9-term MA | Conditionally rejected at level 1.11 Check: M4, M7, M8, M9, M10 |
| Recreation and Culture - NCR | Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 6.049 MAVS: 3X3 MA MAVTC: 9-term MA | Accepted at level 0.78 Check: M4, M7, M8, M9, M10, M11 |
| Recreation and Culture - AONCR | Additive Model: (2,1,2)(0,1,1) With transformation –none F-value: 2.743 MAVS: 3X3 MA MAVTC: 9-term MA | Conditionally accepted at level 0.99 Check: M4, M7, M8, M9, M10, M11 |

| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
|--|--|---|
| Education – PHILS | Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 9.994 MAVS: 3X3 MA MAVTC: 9-term MA | Accepted at level 0.72 Check: M4, M8, M9, M10, M11 |
| Education –NCR | Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 29.338 MAVS: 3X3 MA MAVTC: 9-term MA | Accepted at level 0.59 Check: M4 |
| Education - AONCR | Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 6.335 MAVS: 3X3 MA MAVTC: 9-term MA | Conditionally accepted at level 0.81 Check: M4, M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services - PHILS | Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 1.924 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.73 Check: M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services – NCR | Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 2.597 MAVS: 3X5 MA MAVTC: 9-term MA | Accepted at level 0.89 Check: M1, M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services – AONCR | Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 1.396 MAVS: 3X5 MA MAVTC: 9-term MA | Conditionally accepted at level 0.98 Check: M7, M8, M9, M10, M11 |

Source: Philippine Statistics Authority