Table 4. Summary of Statistical Models Used in the Generation of Seasonally Adjusted CPI
(2012=100)
January 2012 - September 2021

| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| All Items - PHILS | Multiplicative <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 3.496 <br> MAVS: $3 \times 5 \mathrm{MA}$ <br> MAVTC: 9 -term MA | Accepted at level 0.91 Check: M4, M7, M8, M9, M10, M11 |
| All Items - NCR | Additive <br> Model: (2,1,2)(0,1,1) <br> With transformation - none <br> F-value: 1.464 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Conditionally rejected at level 1.06 <br> Check: M7, M8, M9, M10, M11 |
| All Items - AONCR | Multiplicative <br> Model: ( $0,1,1$ )(0,1,1) <br> With transformation - none <br> F-value: 3.442 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Conditionally rejected at level 0.93 <br> Check: M4, M7, M8, M9, M10, M11 |
| Food and Nonalcoholic Beverages PHILS | Multiplicative <br> Model: ( $0,1,1$ ) ( $0,1,1$ ) <br> With transformation - none <br> F-value: 8.440 <br> MAVS: $3 \times 5 \mathrm{MA}$ <br> MAVTC: 9-term MA | Accepted at level 0.71 Check: M8, M9, M10, M11 |
| Food and Nonalcoholic Beverages NCR | Multiplicative <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 7.801 <br> MAVS: $3 \times 5 \mathrm{MA}$ <br> MAVTC: 9 -term MA | Accepted at level 0.79 Check: M4, M7, M8, M9, M10, M11 |


| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| Food and Nonalcoholic Beverages AONCR | Multiplicative <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 7.748 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Accepted at level 0.72 Check: M4, M8, M9, M10, M11 |
| Alcoholic Beverages and Tobacco - PHILS | Additive <br> Model: $(0,2,2)(0,1,1)$ <br> With transformation - none <br> F-value: 12.329 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Accepted at level 0.50 Check: M4, M10, M11 |
| Alcoholic Beverages and Tobacco - NCR | Multiplicative <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 15.495 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Accepted at level 0.47 Check: M4, M10, M11 |
| Alcoholic Beverages and Tobacco AONCR | Additive <br> Model: $(0,2,2)(0,1,1)$ <br> With transformation - none <br> F-value: 13.468 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Accepted at level 0.45 Check: M4, M10, M11 |
| Non-Food - PHILS | Additive <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-Value: 2.247 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Accepted at level 0.81 Check: M7, M8, M9, M10, M11 |
| Non-Food - NCR | Additive <br> Model: $(0,1,1)(0,1,1)$ <br> With transformation - none <br> F-Value: 2.330 <br> MAVS: $3 \times 9$ MA <br> MAVTC: 9-term MA | Accepted at level 0.65 Check: M7 |


| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| Non-Food - AONCR | Additive <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-Value: 1.587 <br> MAVS: $3 \times 5$ MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.91 <br> Check: M7, M8, M9, M10, M11 |
| Clothing and Footwear <br> - PHILS | Multiplicative <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-value: 4.324 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.80 Check: M7, M8, M9, M10, M11 |
| Clothing and Footwear - NCR | Additive <br> Model: None <br> With transformation - none <br> F-value: 2.544 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.80 Check: M7, M8, M9, M10, M11 |
| Clothing and Footwear <br> - AONCR | Additive <br> Model: ( $0,1,2$ ) ( $0,1,1$ ) <br> With transformation - none <br> F-value: 3.790 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.87 <br> Check: M7, M8, M9, M10, M11 |
| Housing, Water, Electricity, Gas and Other Fuels - PHILS | Additive <br> Model: (2,1,2)(0,1,1) <br> With transformation - none <br> F-value: 6.031 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.59 Check: M8, M10, M11 |
| Housing, Water, Electricity, Gas and Other Fuels - NCR | Additive <br> Model: (2,1,0)(0,1,1) <br> With transformation - <br> none <br> F-value: 4.654 <br> MAVS: 3X9 MA <br> MAVTC: 13-term MA | Accepted at level 0.95 Check: M1, M7 |


| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| Housing, Water, Electricity, Gas and Other Fuels - AONCR | Additive <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - <br> none <br> F-value: 5.405 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.73 Check: M4, M8, M9, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -PHILS | Additive <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - <br> none <br> F-value: 7.785 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.54 Check: M7, M8, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -NCR | Additive <br> Model: $(0,1,1)(0,1,1)$ <br> With transformation - <br> none <br> F-value: 5.526 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.89 Check: M7, M8, M9, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -AONCR | Additive <br> Model: ( $0,2,2$ ) $(0,1,1)$ <br> With transformation - none <br> F-value: 4.970 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.57 Check: M7, M8, M10, M11 |
| Health - PHILS | Multiplicative <br> Model: (2,1,0)(0,1,1) <br> With transformation - <br> none <br> F-value: 9.207 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.56 Check: M8, M9, M10, M11 |


| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| Health -NCR | Multiplicative <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-value: 15.119 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Accepted at level 0.55 Check: M8, M10, M11 |
| Health - AONCR | Additive <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-value: 4.273 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.69 Check: M7, M8, M9, M10, M11 |
| Transport - NCR | Multiplicative <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - <br> none <br> F-value: 2.890 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.92 Check: M4, M7, M8, M10, M11 |
| Recreation and Culture - PHILS | Multiplicative <br> Model: $(0,1,2)(0,1,1)$ <br> With transformation none <br> F-value: 3.715 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.92 <br> Check: M4, M7, M8, M9, M10 |
| Recreation and Culture - NCR | Additive <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation none <br> F-value: 7.093 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Accepted at level 0.73 Check: M7, M8, M9, M10, M11 |
| Recreation and Culture - AONCR | Additive <br> Model: $(0,1,1)(0,1,1)$ <br> With transformation -none <br> F-value: 3.260 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.94 <br> Check: M7, M8, M9, M10, M11 |


| Series Name/ Geographic Area Covered | Statistical Models/Options | Summary Measures |
| :---: | :---: | :---: |
| Education - PHILS | Additive <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-value: 11.148 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Accepted at level 0.63 Check: M4, M8, M10, M11 |
| Education -NCR | Multiplicative <br> Model: (2,1,0)(0,1,1) <br> With transformation - none <br> F-value: 33.378 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Accepted at level 0.45 Check: M4 |
| Education - AONCR | Additive <br> Model: $(0,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 7.105 <br> MAVS: 3X3 MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.71 Check: M4, M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services - PHILS | Additive <br> Model: $(2,1,0)(0,1,1)$ <br> With transformation - none <br> F-value: 2.235 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.72 Check: M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services NCR | Multiplicative <br> Model: (2,1,2)(0,1,1) <br> With transformation - none <br> F-value: 3.241 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Accepted at level 0.72 Check: M7, M8, M9, M10, M11 |
| Restaurant and Miscellaneous Goods and Services AONCR | Additive <br> Model: $(2,1,2)(0,1,1)$ <br> With transformation - none <br> F-value: 1.903 <br> MAVS: 3X5 MA <br> MAVTC: 9-term MA | Conditionally accepted at level 0.92 <br> Check: M7, M8, M9, M10, M11 |

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[^0]:    Source: Philippine Statistics Authority

