

Table 4. Summary of Statistical Models Used in the Generation of
Seasonally Adjusted CPI
(2018=100)

February 2022 – February 2023

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
All Items – PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.303 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.79. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.655 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.73. Check: M4, M7, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – PHILS	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 11.794 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.63. Check: M8, M9, M10, and M11
Food and Non- alcoholic Beverages – NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 13.406 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11
Food and Non- alcoholic Beverages – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.818 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M8, M9, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Alcoholic Beverages and Tobacco – PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 11.540 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 14.357 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.48. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 12.265 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.48. Check: M4
Non-Food – PHILS	Additive None of the models were chosen. With transformation - none F-Value: 3.733 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-Value: 3.107 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M7
Non-Food – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 3.573 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.73. Check: M7, M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Clothing and Footwear - PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.933 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.59. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.264 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M7, M8, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.977 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.81. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 7.428 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M8, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.470 MAVS: 3X9 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.81. Check: M1 and M7

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 6.213 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M4, M8, M9, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance - PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 10.610 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.48. Check: M8, M10 and M11
Furnishings, Household Equipment and Routine Household Maintenance – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation – none F-value: 8.015 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.68. Check: M7, M8, M9, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.461 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.58. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation – none F-value: 10.693 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.45. Check: M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 12.100 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M4 and M8
Health – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.040 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.58. Check: M8, M9, M10, and M11
Information and Communication – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 3.539 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M7, M8, M10, and M11
Recreation, Sport, and Culture - NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.397 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.96. Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 23.242 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.61. Check: M4, M8, M10, and M11
Education Services – NCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 16.384 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Education Services - AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 21.885 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M6, M8, M9, M10, and M11
Restaurants and Accommodation Services – AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.835 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M7, M8, M9, M10, and M11
Personal Care, Social Protection and Miscellaneous Goods and Services – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 4.686 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.76. Check: M7, M8, M9, M10, and M11
Personal Care, Social Protection and Miscellaneous Goods and Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 13.939 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M10 and M11

Source: Philippine Statistics Authority