

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

January 2023 – January 2024

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
All Items – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.356 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.80. Check: M4, M7, M8, M9, M10, and M11
All Items – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 2.503 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.89. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.634 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M4, M7, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 14.336 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.57. Check: M4, M8, M10, and M11
Food and Non- alcoholic Beverages – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 13.370 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.62. Check: M4, M7, M8, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Food and Non-alcoholic Beverages – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.980 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M7, M8, M9, M10, and M11
Clothing and Footwear - PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.008 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M7, M8, and M10
Clothing and Footwear - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.876 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.82. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 8.473 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M4, 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: 5.882 MAVS: 3X9 MA MAVTC: 13-term MA	Accepted at the level 0.78. Check: M1, M7, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 7.590 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M8, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Furnishings, Household Equipment and Routine Household Maintenance - PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 10.346 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: 5.840 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. Check: M7, M8, M9, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.743 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 10.734 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.41. Check: M8, M10, and M11
Health – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.597 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M7, M8, M10, and M11

COFm

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 6.747 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M8, M9, M10, and M11
Transport – Philippines	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.586 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.92. Check: M1, M4, M7, M8, M10, and M11
Transport – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.363 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.94. Check: M4, M7, M8, M10, and M11
Education Services - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 18.495 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M4, M6, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 7.158 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M7, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 16.037 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M4, M10, and M11

Source: Philippine Statistics Authority

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