

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

As of July 2024

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: 7.260 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M7
All Items – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.279 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M7, M8, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 6.997 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.43.
Food and Non- alcoholic Beverages – PHILS	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.508 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.41
Food and Non- alcoholic Beverages – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.665 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M4

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: 10.638 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.45.
Clothing and Footwear - PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.846 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.266 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: 6.395 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 2.814 MAVS: 3X5 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.84. Check: M1, M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 6.536 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M4, M7, M8, M9, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Furnishings, Household Equipment and Routine Household Maintenance - PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 10.620 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M8, M9, M10 and M11
Furnishings, Household Equipment and Routine Household Maintenance – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation – none F-value: 18.882 MAVS: 3X9 MA MAVTC: 9-term MA	Accepted at the level 0.28.
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.410 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.81. Check: M7, M8, M9, M10, and M11
Health – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation – none F-value: 4.519 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.91. Check: M7, M8, M9, M10, and M11
Health – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 3.519 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.89. Check: M7, M8, M9, M10, and M11
Health – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 4.305 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.91. Check: M7, M8, M9, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Transport – Philippines	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 3.641 MAVS: 3X9 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M6 and M7
Transport – AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.428 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M7, M8, M10, and M11
Education Services - AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 7.389 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.82. Check: M4, M7, M8, M9, M10, and M11
Restaurants and Accommodation Services - AONCR	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 7.016 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: 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: 10.231 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.52. Check: M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: None of the models were chosen. With transformation - none F-value: 14.666 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.37. Check: M10 and M11

Source: Philippine Statistics Authority