

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

As of June 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: 6.974 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M4 and M7
All Items – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.887 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.61. Check: M4, M7, M8, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 7.052 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.43.
Food and Non- alcoholic Beverages – PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 10.929 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.48. Check: M4
Food and Non- alcoholic Beverages – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.347 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.49. 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: 10.457 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: 4.206 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.750 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.72. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 6.591 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. 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: 3.773 MAVS: 3X5 MA MAVTC: 13-term MA	Accepted at the level 0.85. 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: 10.543 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: 18.561 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: 5.684 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.78. Check: M7, M8, M9, M10, and M11
Health – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation – none F-value: 5.835 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.79. Check: M8, M9, M10, and M11
Health – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 4.057 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.78. Check: M7, M8, M9, M10, and M11
Health – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.850 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.83. Check: M8, M9, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Transport – Philippines	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.663 MAVS: 3X9 MA MAVTC: 13-term MA	Accepted at the level 0.77. Check: M1, M4 and M7
Transport – AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.446 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M7, M8, M10, and M11
Education Services - AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 7.303 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.82. Check: M4, M6, M7, M8, M9, M10, and M11
Restaurants and Accommodation Services - AONCR	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 7.096 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. 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: 10.401 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 13.179 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.43. Check: M8, M9, M10, and M11

Source: Philippine Statistics Authority