

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

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: 6.229 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M7
All Items – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 4.706 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M7, M8, M9, and M10
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.278 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.43. Check: M7
Food and Non-alcoholic Beverages – PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 9.891 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.49. Check: M4
Food and Non-alcoholic Beverages – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 9.543 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M4

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Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Food and Non-alcoholic Beverages – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 9.688 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.47.
Clothing and Footwear - PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.191 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.580 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	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 0.56. Check: M4, M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - NCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 4.101 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: 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: 6.189 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M7, M8, M9, M10, and M11

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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: 10.327 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M8, M9, M10 and M11
Furnishings, Household Equipment and Routine Household Maintenance – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation – none F-value: 17.714 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.30.
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.873 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M7, M8, M9, M10, and M11
Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 6.846 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M8, M9, M10, and M11
Health – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.285 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.80. Check: M7, M8, M9, M10, and M11
Health – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.175 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.78. Check: M8, M9, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Transport – Philippines	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 4.304 MAVS: 3X9 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M6 and M7
Transport – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.906 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M7, M10, and M11
Education Services - AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 6.664 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.84. Check: M4, M7, M8, M9, M10, and M11
Restaurants and Accommodation Services - AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 7.288 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.43. 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: 10.910 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.43. 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: 14.345 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.39. Check: M8, M9, M10, and M11

Source: Philippine Statistics Authority