

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

May 2022 – May 2023

<b>Series Name/ Geographic Area Covered</b>	<b>Statistical Models/Options</b>	<b>Summary Measures</b>
All Items – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 6.035 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.82. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 6.108 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.74. Check: M4, M7, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 12.327 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M4, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 14.398 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M4, M8, M10, and M11
Food and Non- alcoholic Beverages – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 11.258 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.68. Check: M4, M8, M9, M10, and M11

CSM

<b>Series Name/ Geographic Area Covered</b>	<b>Statistical Models/Options</b>	<b>Summary Measures</b>
Alcoholic Beverages and Tobacco – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 10.140 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 12.500 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 11.049 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M4, M8, M10, and M11
Non-Food – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-Value: 3.336 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 3.007 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.62. Check: M7
Non-Food – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-Value: 3.024 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.78. Check: M7, M8, M9, M10, and M11

COE

<b>Series Name/ Geographic Area Covered</b>	<b>Statistical Models/Options</b>	<b>Summary Measures</b>
Clothing and Footwear - PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.227 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M7, M8, M10, and M11
Clothing and Footwear - NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.028 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.73. Check: M7, M8, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.376 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.75. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.989 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.57. Check: M8, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - NCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.759 MAVS: 3X9 MA MAVTC: 13-term MA	Accepted at the level 0.77. Check: M1 and M7

006

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.749 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.72. 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: 9.814 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M7, 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: 7.909 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.67. 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: 6.014 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.52. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation – none F-value: 10.513 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M8, M10, and M11

CAF

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – NCR	Additive None of the models were chosen. With transformation - none F-value: 12.369 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M8 and M10
Health – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.968 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M8, M9, M10, and M11
Information and Communication – AONCR	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 0.68. Check: M7, M8, M10, and M11
Recreation, Sport and Culture - NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.380 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.94. Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 23.632 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11
Education Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 17.264 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11

CGM

<b>Series Name/ Geographic Area Covered</b>	<b>Statistical Models/Options</b>	<b>Summary Measures</b>
Education Services - AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 21.425 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.67. 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: 4.959 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.58. Check: M7, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 6.613 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. Check: M7, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (0,2,2)(0,1,1) With transformation - none F-value: 14.113 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.48. Check: M4, M10, and M11

Source: Philippine Statistics Authority

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