

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

October 2022 – October 2023

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: 5.560 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.80. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.850 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	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 12.734 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.59. 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: 14.634 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M4, M8, M10, and M11
Food and Non- alcoholic Beverages – AONCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 11.581 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M4, M8, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Alcoholic Beverages and Tobacco – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 11.565 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 11.235 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 10.255 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.55. Check: M4, M8, M10, and M11
Non-Food – PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-Value: 2.308 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.80. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 2.924 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M4, M7, M10, and M11
Non-Food – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 2.190 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.85. Check: M7, M8, M9, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Clothing and Footwear - PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.674 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M7, M8, M9, and M10
Clothing and Footwear - NCR	Additive None of the models were chosen. With transformation - none F-value: 3.076 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M7, M8, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.634 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.81. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 8.212 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.58. Check: 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: 6.160 MAVS: 3X9 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.79. Check: M1, M7, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 7.241 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M8, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance - PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 9.258 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. 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: 8.323 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M7, M8, M9, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.392 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.63. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 10.482 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M8, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – NCR	Additive None of the models were chosen. With transformation - none F-value: 11.915 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M8, M10, and M11
Health – AONCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.895 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M8, M9, M10, and M11
Information and Communication – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 2.948 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.72. Check: M7, M8, M9, M10, and M11
Recreation, Sport and Culture - NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.119 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: (0,1,2)(0,1,1) With transformation - none F-value: 19.190 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M8, M10, and M11
Education Services –NCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 15.116 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Education Services - AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 18.220 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M4, M6, M8, M9, M10, and M11
Restaurants and Accommodation Services – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.097 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.60. 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: 5.911 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.76. 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: 14.861 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.46. Check: M4 and M10

Source: Philippine Statistics Authority

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