

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

November 2021 – November 2022

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
All Items – PHILS	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.625 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.89. Check: M4, M7, M8, M9, M10, and M11
All Items – NCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 1.577 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally rejected at the level 1.07. Check: M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,2,2)(0,1,1) With transformation - none F-value: 4.621 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.77. 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: 10.941 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M8, M9, M10, and M11
Food and Non- alcoholic Beverages – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 11.079 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M4, M8, M9, M10, and M11

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Food and Non-alcoholic Beverages – AONCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 9.839 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M4, M8, M9, M10, and M11
Alcoholic Beverages and Tobacco – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 13.537 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M4 and M10
Alcoholic Beverages and Tobacco – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 14.867 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 12.708 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.45. Check: M4
Non-Food – PHILS	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-Value: 3.068 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-Value: 2.433 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.68. Check: M7, M10, and M11

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Non-Food – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 3.021 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.78. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 2.931 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.82. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 2.786 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.80. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 2.539 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.94. Check: M7, M8, M9, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - PHILS	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 5.607 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M4, M7, 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: 4.442 MAVS: 3X9 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.83. Check: M1 and M7

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Additive Model: (0,2,2)(0,1,1) With transformation - none F-value: 5.040 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M4, M8, M9, M10, and M11
Furnishings, Household Equipment and Routine Household Maintenance - PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 7.268 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.51. Check: M7, M8, M10 and M11
Furnishings, Household Equipment and Routine Household Maintenance – NCR	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 0.59. 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: 3.448 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M7, M8, M9, M10 and M11

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Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 9.918 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M8, M10, and M11
Health – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 12.538 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M8
Health – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.741 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.62. Check: M7, M8, M9, M10, and M11
Information and Communication – NCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 3.211 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.78. Check: M7, M8, M9, M10, and M11
Information and Communication – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.561 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.72. Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 23.335 MAVS: 3X3 MA	Accepted at the level 0.62. Check: M4, M8, M10, and M11

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	MAVTC: 9-term MA	
Education Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 16.764 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.57. Check: M4, M7, M10, and M11
Education Services - AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 22.297 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.63. Check: M4, M6, M8, M9, M10, and M11
Restaurants and Accommodation Services - PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 0.984 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally rejected at the level 1.12. Check: M7, M8, M9, M10, and M11
Restaurants and Accommodation Services – NCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 1.795 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally rejected at the level 1.07. Check: M7, M8, M9, M10, and M11
Restaurants and Accommodation Services – AONCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 3.336 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.69. Check: M7, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 3.039 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.71. Check: M7, M8, M9, M10, and M11

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Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 12.169 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.50. Check: M8, M10 and M11
Personal Care, and Miscellaneous Goods and Services – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 0.975 MAVS: 3X5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.90. Check: M7, M8, M9, M10, and M11

Source: Philippine Statistics Authority