

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

August 2022 – August 2023

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: 5.739 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.84. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.846 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.75. Check: M4, M7, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – PHILS	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 13.148 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M8, M9, M10, and M11
Food and Non- alcoholic Beverages – NCR	Multiplicative Model: (2,1,2)(0,1,1) With transformation - none F-value: 15.587 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11
Food and Non- alcoholic Beverages – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 11.885 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M8, M9, M10, and M11

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Alcoholic Beverages and Tobacco – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 11.104 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.52. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 11.993 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.59. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – AONCR	Additive None of the models were chosen. With transformation - none F-value: 10.203 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.51. Check: M4, M8, M10, and M11
Non-Food – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-Value: 2.491 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.76. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 3.141 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M7, M10, and M11
Non-Food – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-Value: 2.275 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.82. Check: M7, M8, M9, M10, and M11

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Clothing and Footwear - PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.021 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M7, M8, and M10
Clothing and Footwear - NCR	Additive None of the models were chosen. With transformation - none F-value: 3.060 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.70. Check: M7, M8, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 3.935 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.77. 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: 9.033 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.55. 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: 7.259 MAVS: 3X5 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.81. Check: M1, M7, M8, M10, and M11

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Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 8.308 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.62. 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: 9.452 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.49. 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: 8.093 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. 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: 5.473 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.57. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 10.450 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.45. Check: M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – NCR	Additive None of the models were chosen. With transformation - none F-value: 11.747 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: 6.003 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.57. Check: M8, M9, M10, and M11
Information and Communication – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 3.130 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: 4.043 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.97. Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 19.259 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.65. Check: M4, M8, M10, and M11
Education Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 14.512 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.64. Check: M4, M8, M10, and M11

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Education Services - AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 18.488 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M6, M8, M10, and M11
Restaurants and Accommodation Services – AONCR	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 5.320 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.57. 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: 5.864 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.74. Check: M7, M8, M9, M10, and M11
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 14.465 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M4, M10, and M11

Source: Philippine Statistics Authority