

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

June 2022 – June 2023

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
All Items – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.954 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.83. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 6.129 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.76. 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: 12.501 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: (0,1,2)(0,1,1) With transformation - none F-value: 14.470 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: (2,1,0)(0,1,1) With transformation - none F-value: 11.468 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.68. Check: M4, M8, M9, M10, and M11

CSM

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: 10.877 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M4, M8, M10, and M11
Alcoholic Beverages and Tobacco – NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 13.085 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: 11.446 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.49. Check: M4, M8, and M10
Non-Food – PHILS	Additive None of the models were chosen. With transformation - none F-Value: 3.704 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.68. Check: M7, M8, M10, and M11
Non-Food – NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-Value: 3.073 MAVS: 3x9 MA MAVTC: 9-term MA	Accepted at the level 0.61. Check: M7
Non-Food – AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-Value: 2.861 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.77. Check: M7, M8, 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: 5.172 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.53. Check: M7, M8, M10, and M11
Clothing and Footwear - NCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 2.955 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.72. Check: M7, M8, M10, and M11
Clothing and Footwear - AONCR	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.353 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.74. 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: 7.657 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: 5.662 MAVS: 3X9 MA MAVTC: 13-term MA	Accepted at the level 0.77. Check: M1 and M7

Wm

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: 6.635 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. 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: 9.882 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: 8.065 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: (0,1,2)(0,1,1) With transformation - none F-value: 6.074 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.52. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation – none F-value: 10.352 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M8, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Health – NCR	Additive None of the models were chosen. With transformation - none F-value: 12.488 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M8 and M10
Health – AONCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.988 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: 3.306 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M7, M8, M10, and M11
Recreation, Sport and Culture - NCR	Multiplicative Model: (2,1,0)(0,1,1) With transformation - none F-value: 4.225 MAVS: 3X3 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.96. Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation - none F-value: 21.675 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.63. Check: M4, M8, M10, and M11
Education Services – NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 15.029 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.62. Check: M4, M8, M10, and M11

W6m

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: 19.866 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: (2,1,0)(0,1,1) With transformation - none F-value: 5.029 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.59. 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: 6.665 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.64. 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: 14.330 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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