

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

September 2022 – September 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: 5.577 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.86. Check: M4, M7, M8, M9, M10, and M11
All Items – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.676 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.78. 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: 12.965 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: 15.631 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.58. 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: 11.506	Accepted at the level 0.68. Check: M4, M8, M9, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
	MAVS: 3x5 MA MAVTC: 9-term MA	
Alcoholic Beverages and Tobacco – PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 11.372 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: 11.005 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 None of the models were chosen. With transformation - none F-value: 9.714 MAVS: 3x5 MA MAVTC: 9-term MA	Accepted at the level 0.56. Check: M4, M8, M10, and M11
Non-Food – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-Value: 2.319 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	Accepted at the level 0.72. Check: M4, M7, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
	MAVS: 3x9 MA MAVTC: 9-term MA	
Non-Food – AONCR	Multiplicative Model: (0,1,1)(0,1,1) With transformation - none F-Value: 2.147 MAVS: 3x5 MA MAVTC: 9-term MA	Conditionally accepted at the level 0.84. Check: M7, M8, M9, M10, and M11
Clothing and Footwear - PHILS	Additive Model: (2,1,0)(0,1,1) With transformation - none F-value: 5.127 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.54. Check: M7, M8, M10, and M11
Clothing and Footwear - NCR	Additive None of the models were chosen. With transformation - none F-value: 3.089 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: 3.818 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: 8.204	Accepted at the level 0.58. Check: M8, M10, and M11

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
	MAVS: 3X5 MA MAVTC: 9-term MA	
Housing, Water, Electricity, Gas and Other Fuels - NCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 6.083 MAVS: 3X5 MA MAVTC: 13-term MA	Conditionally accepted at the level 0.77. Check: M1, M7, M10, and M11
Housing, Water, Electricity, Gas and Other Fuels - AONCR	Multiplicative Model: (0,1,2)(0,1,1) With transformation - none F-value: 7.158 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: 9.262 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	Multiplicative Model: (0,1,1)(0,1,1) With transformation – none F-value: 8.073 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.66. Check: M7, M8, M9, M10, and M11



Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
Furnishings, Household Equipment and Routine Household Maintenance – AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 5.455 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.60. Check: M7, M8, M9, M10 and M11
Health – PHILS	Additive Model: (2,1,2)(0,1,1) With transformation – none F-value: 10.234 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.44. Check: M8, M10, and M11
Health – NCR	Additive None of the models were chosen. With transformation - none F-value: 11.883 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. 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: (2,1,0)(0,1,1) With transformation - none F-value: 2.986 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.73. Check: M7, M8, M9, M10, and M11
Recreation, Sport and Culture - NCR	Multiplicative Model: (2,1,0)(0,1,1)	Conditionally accepted at the level 0.97.

CSM

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
	With transformation - none F-value: 3.954 MAVS: 3X3 MA MAVTC: 9-term MA	Check: M7, M8, M9, M10, and M11
Education Services – PHILS	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 18.914 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: 14.948 MAVS: 3X3 MA MAVTC: 9-term MA	Accepted at the level 0.67. Check: M4, M8, M10, and M11
Education Services - AONCR	Additive Model: (0,1,1)(0,1,1) With transformation - none F-value: 17.922 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: 4.873 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: 5.795 MAVS: 3X5 MA	Accepted at the level 0.75. Check: M7, M8, M9, M10, and M11

COE

Series Name/ Geographic Area Covered	Statistical Models/Options	Summary Measures
	MAVTC: 9-term MA	
Personal Care, and Miscellaneous Goods and Services – NCR	Additive Model: (0,1,2)(0,1,1) With transformation - none F-value: 14.537 MAVS: 3X5 MA MAVTC: 9-term MA	Accepted at the level 0.47. Check: M4 and M10

Source: Philippine Statistics Authority

CSM