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Healy, 2005 This paper develops the basis for monetary and exchange rate coordination in Asia as part of a package of monetary integration that could support growth and poverty reduction This could be achieved directly through coordinated exchange rate stabilization and indirectly through the implications of this for reserve pooling and investment in an Asian development fund ADF and through development of the Asian bond market ABM Macro policy coordination could be viewed as a necessary condition for further development of both reserve pooling via the Chiang Mai Initiative CMI and of the ABM The paper analyzes the trade structure of ASEAN and China in terms of both geographic sources of imports and markets for exports and of the commodity structure of trade The similarities of the geographic and commodity trade structures across the region are consistent with adoption of a common currency basket for stabilization and with an argument for monetary integration across the region along the lines of Mundell 1961 on optimum currency areas The paper constructs currency baskets and real effective exchange rates REERs for the countries in the region Since their trade patterns are quite similar and their policies are already implicitly coordinated their REERs tend to move together This means that ASEAN and China are already moving toward integration in practical effect Explicit movement toward coordination could support surveillance and reserve sharing under the CMI and release reserves to be invested in an ADF NBER website **Regime-switching**

Behavior of the Term Structure of Forward Markets Elena Tchernykh, William H. Branson, 2005 This paper presents techniques for modelling and estimating the behavior of financial market price or return differentials that follow non linear regime switching behaviour The methodology to be used here is estimation of variants of threshold autoregression TAR models In the basic model the differentials are random within a band defined by transactions costs and contract risk they occasionally jump outside the band and then follow an autoregressive path back towards the band The principal reference is Tchernykh 1998 The application here is to deviations from covered interest parity CIP between forward foreign exchange FX markets in Hong Kong and the Philippines We have observed that these deviations from the band follow irregular steps rather than single jumps Therefore a Modified TAR model MTAR that allows for this behaviour is also estimated The estimation methodology is a regime switching maximum likelihood procedure The estimates can provide indicators for policy makers of the market's expectation of crisis and could also provide indicators for the private sector of convergence of deviations to their usual bands The TAR model has the potential to be applied to differentials between linked pairs of financial market prices more generally NBER website

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