

JunYi Peng-Zhou

CONTACT INFORMATION	Address: Room I-208, Boxue Building, 217 Jianshan Street, Dalian, Liaoning, People's Republic of China Email: junji.peng2@gmail.com , or junyipeng@dufe.edu.cn Webpage: https://junjipeng.github.io/My-Webpage/ Date of Birth: January 16, 1991 Nationality: Spanish		
ACADEMIC POSITION	IAER, Dongbei University of Finance and Economics, China, 2020 - 2025		
REFERENCES	<table><tr><td>Prof. Jesus Gonzalo Professor of Economics Universidad Carlos III de Madrid +34 91 624 9853 jesus.gonzalo@uc3m.es</td><td>Prof. Carlos Velasco Professor of Economics Universidad Carlos III de Madrid +34 91 624 9646 carlos.velasco@uc3m.es</td></tr></table>	Prof. Jesus Gonzalo Professor of Economics Universidad Carlos III de Madrid +34 91 624 9853 jesus.gonzalo@uc3m.es	Prof. Carlos Velasco Professor of Economics Universidad Carlos III de Madrid +34 91 624 9646 carlos.velasco@uc3m.es
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	<p>Prof. Xiaojun Song Professor of Economics Guanghua School of Management of Peking University +86 010-62747522 sxj@gsm.pku.edu.cn</p>		
EDUCATION	<p>PhD in Economics, Universidad Carlos III de Madrid, Spain, 2015 - 2019</p> <p>MRes in Economic Analysis, Universidad Carlos III de Madrid, Spain, 2013 - 2015</p> <p>BSc in Business, Universidad Carlos III de Madrid, Spain, 2009 - 2013</p>		
RESEARCH INTEREST	Econometric, Time Series Econometric, Behavioral Economics, and Experimental Economics.		
PUBLICATIONS	[1] "Self-Normalized KPSS Tests with Power Enhancement," with Xiaojun Song (2025), <u><i>Journal of Time Series Analysis</i></u> .		
WORKING PAPERS	<ul style="list-style-type: none">▪ <i>Self-normalized Tests for Skewness, Kurtosis, and Normality for Time Series Data</i>, with Xiaojun Song. (Revision Submitted)▪ <i>Unveiling Lies in Disguise: A Test of Lying Aversion Theories</i>, with Jin Sohn and Xu Cheng. (Submitted)▪ <i>Private Card-shredding Game: A Trade-off between Truth and Lies</i>, with Jin Sohn. (Submitted)		

- *A Multiple Testing Problem Under the Die-roll Paradigm*, with Jin Sohn. (R&R in the *Journal of the Economic Science Association*)
 - *Obvious Monotonicity as a Test of Behavioral Incentive Compatibility*, with Jin Sohn. (Submitted)
 - *Threshold Cointegration Model with Non-stationary Threshold Variable*, with Xiaojun Song.
 - *Threshold Stochastic Unit Root Models*, with Jesus Gonzalo and Raquel Montesinos.
 - *Multiple Long Run Equilibria Through Cointegration Eyes*, with Jesus Gonzalo.

TEACHING EXPERIENCE

- Ph.D. level (English)

 - Topics in Econometrics 2023 - Present

- Econometric II 2021 - 2024
 - Statistic Summer Course 2021 - 2022

Teacher Assistant, Ph.D. level

- Econometric III 2016 - 2019
(English, Prof. Jesús Gonzalo, Jesús M. Carro and Ricardo Mora)

Teacher Assistant, Graduate level

- Econometric II (English, Prof. Álvaro Escribano) 2015 - 2019

Teacher Assistant, Undergraduate level

- Econometric Techniques (Spanish, Prof. Jesús Gonzalo) 2014 - 2019

CONFERENCES 2024

& SEMINARS

- *Conference:* IAER Econometrics Workshop 2024, 2024 Econometric Society Summer Conference at Korea University

2023

- *Conference:* XIII Workshop in Time Series Econometrics, IAER Econometrics Workshop 2023

2022

- *Seminars:* Li Anmin Institute of Economic Research, IAER internal seminar

2021

- Conference: The 5th Dongbei Econometrics Workshop

2019

- *Seminars:* IX Workshop in Time Series Econometrics, UC3M Ph.D. Workshop.

2018

- *Seminars:* UC3M Ph.D. Workshop, LSE-Cambridge-UC3M Econometrics Ph.D. Students Workshop, ENTER Jamboree Toulouse.

2017

- *Conferences:* Computational and Financial Econometrics (CFE) in London
- *Seminars:* UC3M Ph.D. Workshop, VII Workshop in Time Series Econometrics, ENTER Jamboree LSE (Discussant)

2016

- *Seminars:* VI Workshop in Time Series Econometrics, UC3M Ph.D. Workshop

2015

- *Seminars:* The Macroeconomics of Credit and Asset Bubbles Barcelona CREI Macroeconomics Summer School

REFEREE SERVICES *Econometric Modeling, Journal of Quantitative Economics*

SCHOLARSHIPS AND HONOR Spanish FPI scholarship, Spain, 2015-2019

Graduate Program Scholarship, UC3M, Spain, 2014-2015

COMPUTER SKILLS Matlab, z-Tree, Python, Eviews, L^AT_EX, Microsoft Office

LANGUAGES Spanish (Native), English(Fluent), Chinese(Basic)