JunYi Peng-Zhou

CONTACT INFORMATION

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Date of Birth: January 16, 1991
Nationality: Spanish

ACADEMIC POSITION

IAER, Dongbei University of Finance and Economics, China, 2020 - 2025

REFERENCES

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
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Prof. Xiaojun Song
Professor of Economics
Guanghua School of Management of Peking University
+86 010-62747522
sxj@gsm.pku.edu.cn

EDUCATION

PhD in Economics, Universidad Carlos III de Madrid, Spain, 2015 - 2019

MRes in Economic Analysis, Universidad Carlos III de Madrid, Spain, 2013 - 2015

BSc in Business, Universidad Carlos III de Madrid, Spain, 2009 - 2013

RESEARCH INTEREST

Econometric, Time Series Econometric, Behavioral Economics, and Experimental Economics.

PUBLICATIONS

[1] "Self-Normalized KPSS Tests with Power Enhancement,"with Xiaojun Song (2025), *Journal of Time Series Analysis*.

WORKING PAPERS

- *Self-normalized Tests for Skewness, Kurtosis, and Normality for Time Series Data*, with Xiaojun Song. (Revision Submitted)

- *Unveiling Lies in Disguise: A Test of Lying Aversion Theories*, with Jin Sohn and Xu Cheng. (Submitted)

- *Private Card-shredding Game: A Trade-off between Truth and Lies*, 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 - 2025

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

Teacher Assistant, Undergraduate level

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

CONFERENCES & SEMINARS

2024

- *Conference*: IAER Econometrics Workshop 2024,

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, LaTeX, Microsoft Office

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