

## JunYi Peng-Zhou

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

- *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 (English, Prof. Jesús Gonzalo, Jesús M. Carro and Ricardo Mora)	2016 - 2019
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 & SEMINARS

2024	■ <i>Conference</i> : IAER Econometrics Workshop 2024, 2024 Econometric Society Summer Conference at Korea University
2023	■ <i>Conference</i> : XIII Workshop in Time Series Econometrics, IAER Econometrics Workshop 2023
2022	■ <i>Seminars</i> : Li Anmin Institute of Economic Research, IAER internal seminar
2021	■ <i>Conference</i> : 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<sup>A</sup>T<sub>E</sub>X, Microsoft Office

#### **LANGUAGES**

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