JunYi Peng-Zhou

CONTACT INFORMATION

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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 - Present

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. (R&R)

- *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. (Submitted)

- *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	2015 - 2019
	(English, Prof. Álvaro Escribano)	
	Teacher Assistant, Undergraduate level	
	▪ Econometric Techniques	2014 - 2019
	(Spanish, Prof. Jesús Gonzalo)	

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)