

JunYi Peng-Zhou

CONTACT INFORMATION	Address: Room I-208, Boxue Building, 217 Jianshan Street, Dalian, Liaoning, People's Republic of China Email: 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 - 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	Behavioral Economics, Experimental Economics, and Time Series Econometric,
PUBLICATIONS	[1] “Self-Normalized KPSS Tests with Power Enhancement,” with Xiaojun Song (2025), <i>Journal of Time Series Analysis</i> .
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. (R&R)■ <i>Threshold Cointegration Model with Non-stationary Threshold Variable</i>, with Xiaojun Song.■ <i>Threshold Stochastic Unit Root Models</i>, with Jesus Gonzalo and Raquel Montesinos.

- *Multiple Long Run Equilibria Through Cointegration Eyes*, with Jesus Gonzalo.
- *Unveiling Lies in Disguise: A Test of Lying Aversion Theories*, with Jin Sohn and Xu Cheng.
- *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)

TEACHING EXPERIENCE

Ph.D. level (English)	
■ Topics in Econometrics	2023 - Present
■ Econometric II	2021 - Present
■ 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

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)