

PEI PEI

Curriculum Vitae

Last Updated: July 15, 2013

Contact Information

- Chinese Academy of Finance and Development
Central University of Finance and Economics
Academic Hall, Room 815
Beijing, China, 100081
- Cell Phone: (86)10-6228-9215
Email: ppeimetrics@gmail.com

Academic Position

- 2012 - Present, Assistant Professor, Chinese Academy of Finance and Development, Central University of Finance and Economics, Beijing, China

Education

- **Ph.D., Economics**, Indiana University, Bloomington, IN, USA June 2012.
- **M.A., Economics**, Nankai University, Tianjin, China, June 2005.
- **B.A., Economics**, Shandong University of Finance, Shandong, China, June 2002.

Research Interests

- Financial Econometrics, Time Series Econometrics, Applied Econometrics, Monetary Economics, Macroeconomics

Publications

- “Pitfalls in Backtesting Historical Simulation Value-at-Risk Models”, with Juan Carlos Escanciano. *Journal of Banking and Finance*, Volume 36, Issue 8, August 2012, 2233–2244.