Phinance Biennial Conference 2022

‘Philosophy & Finance Network’ Biennial Conference,
8-9 September 2022
Room II, Villa Mirafiori - Dept. Philosophy - Sapienza University of Rome
Via Carlo Fea 2

Open to the public
Hybrid conference. Zoom link: https://uniroma1.zoom.us/j/89669844932

Paolo Barucca (UCL)
Boudewijn De Bruin (Groningen)
Francesco Guala (Milano Statale)
Emiliano Ippoliti (Sapienza)
Taylor Spears (Edinburgh)
Ekaterina Svetlova (Twente)
Melissa Vergara-Fernandez (Erasmus University Rotterdam)
Roberto Violi (Bank of Italy)
Christian Walter (Paris, MSH)

Organization and info
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Sapienza Ph.D. Programme in Philosophy
under the auspices of the Italian Society for Logic and Philosophy of Sciences (SILFS)

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Program

8 September 2022, room II

15:30 Opening
15:40-16:40 Ekaterina Svetlova (Twente), Ethics of artificial intelligence in finance: On responsibility for ignorant actions
16:40-17:40 Emiliano Ippoliti (Sapienza), The epistemic value of a millisecond: quotes, speed bumps, and market design
coffee
18:00-19:00 Paolo Barucca (UCL), AI and the efficient market hypothesis
Chair: Boudewijn De Bruin

20:30 Social dinner

9 September 2022, room II

09:40-10:40 Francesco Guala (Milano Statale), Money on My Mind
10:40-11:40 Taylor Spears (Edinburgh), When models become market infrastructure: the role of material and ontological alignment in shaping model development trajectories
coffee
12:00-13:00 Roberto Violi (Bank of Italy), Risk Aggregation, Tail Risk and Correlation: Regulator-Set Standardised Model Implications for Capital Allocation Efficiency
Chair: Melissa Vergara-Fernandez

lunch

15:40-16:40 Christian Walter (Paris, MSH), The two quantifications of the financial theory: a toy model
16:40-17:40 Boudewijn De Bruin (Groningen), Finance and the Climate Emergency: Seven Questions
coffee
18:00-19:00 Melissa Vergara-Fernandez (Erasmus University Rotterdam), What makes asset pricing empirically successful?
Chair: Ekaterina Svetlova