

## 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

Emiliano Ippoliti (*Sapienza University of Rome*) [emiliano.ippoliti@uniroma1.it](mailto:emiliano.ippoliti@uniroma1.it)

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**SAPIENZA**  
UNIVERSITÀ DI ROMA

Sapienza Department of Philosophy  
Sapienza Ph.D. Programme in Philosophy



under the auspices of the Italian Society for Logic and Philosophy of Sciences  
(SILFS)

## 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*

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### 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**