Finance, Mathematics and Philosophy



Increasingly finance, mathematics and philosophy are posing and solving problems reciprocally. Mathematics is being employed to make sense of the behavior of financial markets, to detect patterns that may enable us to forecast the behavior of financial systems. Philosophy is used to develop new approaches for solving these problems. Finance continually dishes up new problems, which it cannot solve alone.

The workshop will examine how one contributes to advancing knowledge in the others.

Rome, Villa Mirafiori - Via Carlo Fea, 2 12-13 June 2014, Room V

Registration required No fees



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Program

Thursday 12 June 2014

9:45-10:45 **Juan Pablo Pardo-Guerra (LSE),** Synthetic Markets and the Design of Economic Institutions

10:45-11:10 Discussion

coffee break

11:25-12:25 **Matthias Leiss (ETH Risk Center)**, Super-exponential endogenous bubbles in an equilibrium model of rational and noise traders

12:25-12:50 Discussion

15:30-16:30 **Alex Preda (UCL)**, Finance as a boundary science. What can social scientists bring to the table?

16:30-16:55 Discussion

coffee break

17:10-18:10 Luciano Pietronero (ICS-CNR, Sapienza), Economic Complexity

18:10-18:35 Discussion

18:40-19:30 Round Table: Leiss, Pardo-Guerra, Pietronero, Preda

Chairman: Sergio Caprara (Sapienza University of Rome)

Friday 13 June 2014

9:45-10:45 Emiliano Ippoliti (Sapienza) Heuristic & Finance

10:45-11:10 Discussion

coffee break

11:25-12:25 **Steve Keen (Western Sydney Un.)**, The Dodgy Dynamics of Economics

12:25-12:50 Discussion

15:30-16:30 **Ping Chen (China Center for Economic Research)**, Mathematical Representation in Economics and Finance: Empirical Relevance and Philosophical Preference 16:30-16:55 Discussion

coffee break

17:10- 18:10 **Guido Maria Brera (Kairos Partners),** On the trading floor there is a reflection of the world. Outside there is the world, oblivious to its own reflection.

18:10-18:35 Discussion

18:40- 19:30 Round Table: Brera, Chen, Ippoliti, Keen *Chairman:* Sergio Caprara (Sapienza University of Rome)

20:50 Social Dinner