



Cultures of High-Frequency Trading and their Regulations

Investigating High-Frequency Trading: Cultural, Social and Anthropological Perspectives II

Mon–Tue, 22–23 June 2015
Universität Konstanz, Senatssaal V 1001

Mon, 22 June 2015

9:30

Introduction

10:00

The Interaction Order of Algorithms: Queuing, Spoofing and a Cross-Asset Class Comparison

Donald Mackenzie

11:00

The Interaction Order of Algorithms: The Case of the Flash Crash

Karin Knorr Cetina

12:00

Lunch Break

13:30

The Need for Speed: Competition between Exchanges. An Analysis of Historical Data

Yuval Millo

14:30

Avalanching the Social: On the Sociality of High-Frequency Trading

Christian Borch

15:30

Coffee Break

16:00

What is an algorithm? A Study of Public-Private Knowledge Construction in Financial Markets

Nathan Coombs

17:00

An Inquiry into the Aesthetics of Resolution

Gerald Nestler

19:30

Dinner at Hafenmeisterei

Tue, 23 June 2015

10.00

Financial Subjecthoods and the Ethics of Order Protection

Juan Pablo Guerra

11:00

The Black-Box Inside-Out: Imitation in Digital Finance

Ann-Christina Lange

12:00

Lunch Break

13:30

Algorithmic Purification: A Latourian exercise for making sense of financial regulation in the age of HFT

Marc Lenglet

14:30

Bugs, Errors, Failures: Incompatible Numerical Cultures in High-Frequency Trading

Robert Seyfert

15:30

Coffee Break

16:00

Concluding Discussion