

**Mikko S. Pakkanen**

**Bridging trawl processes and Brownian semistationary processes**

Trawl processes and Brownian semistationary processes are two fundamental sub-classes of ambit processes. Their characteristics are very distinct: the former are constructed simply by integrating a Levy basis over a moving deterministic "trawl" set, whereas the latter involve convolving volatility-modulated Brownian noise with respect to a deterministic kernel function. In my talk, I present some new results that illustrate how Brownian semistationary processes arise as functional scaling limits of trawl processes.

Joint work with Riccardo Passeggeri, Orimar Sauri and Almut Veraart.