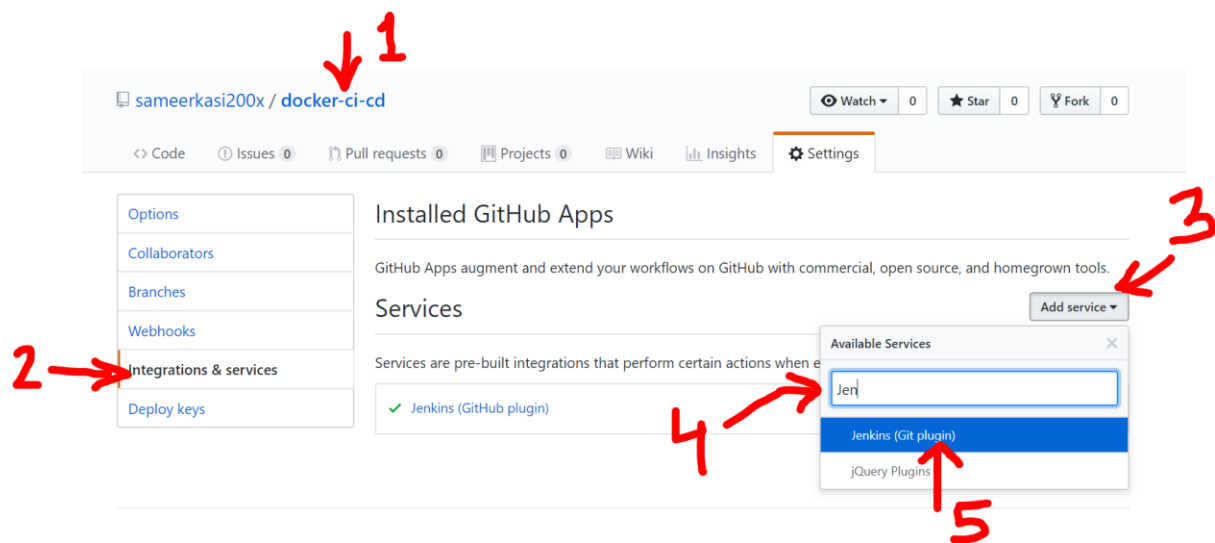Go to Git Hub Integration & Services options and create a Jenkins hook!

Add information of your Jenkins server to which a notification would be sent once changes are made to this repository!