Lévy process conditioned by its height process

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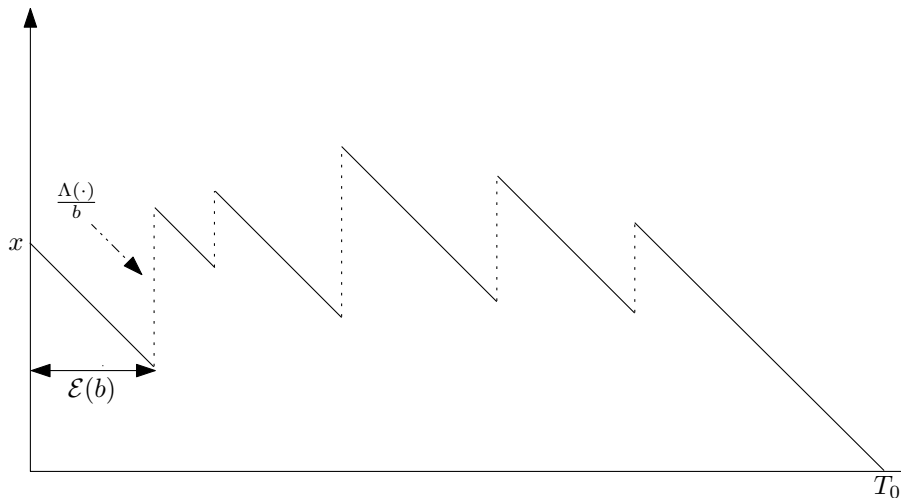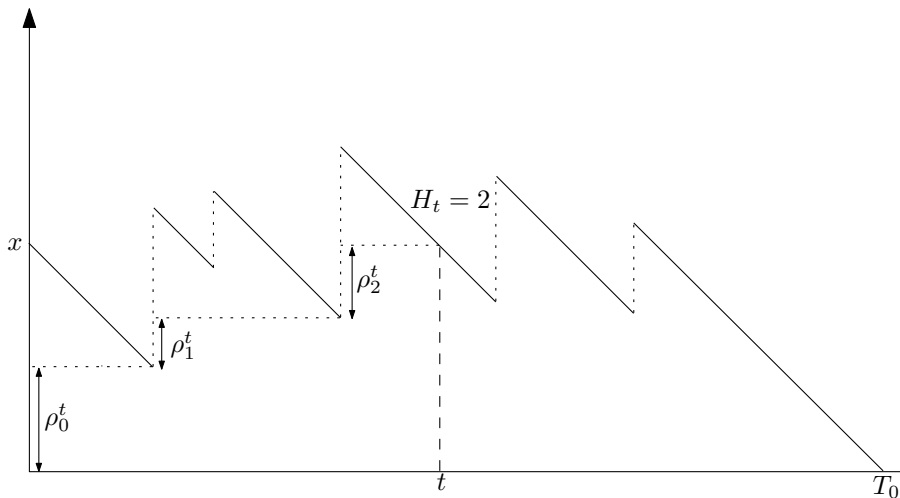
Figure: A trajectory of the process X started at x.

Figure: A trajectory of the process X started at x and killed when it reaches 0 and the remaining service times ρ_i^t for $i \in \{0, \ldots, H_t\}$.
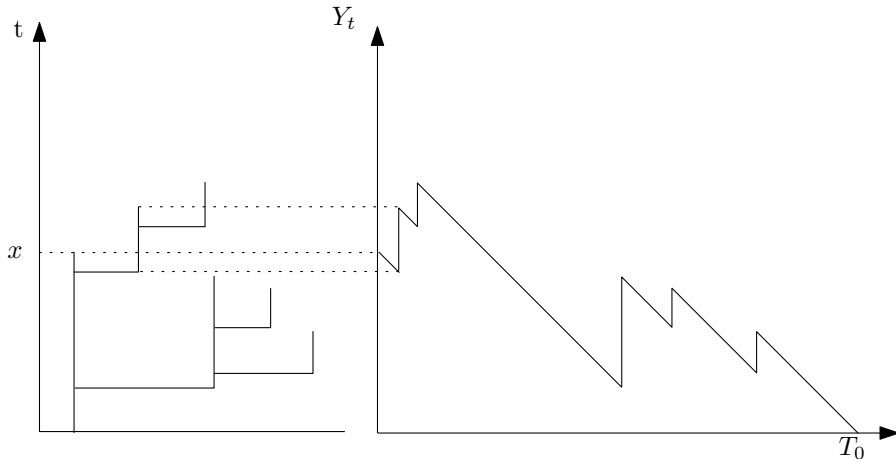
Figure: On the left panel, a splitting tree whose ancestor has lifespan duration x (vertical axis is time and horizontal axis shows filiation) and its associated Jumping Chronological Contour Process ($Y_t, t \geq 0$) on the right panel.