If you print out the Nk list, you will notice that many "0" located in the list. More specifically, the odd items or the even items of the list are all zeros, depending on x0 and dx. As a result, the curve at k is always from a positive number to zero or from zero to a positive number, making the curve between k and k+1 is almost vertical. This results in the solid blue under the curve. The reason behind this is about the design of this test. When point is absorbed by the wall (crossing the absorption wall), the difference between the number of times of left-movement and the number of times of right-movement must be a constant, which means the difference between the total steps of two absorption must be 2n i.e. an even number.

I think this is a shortcoming of this experiment, because in the interval of time [k, k+2], there must be a positive probability of a point crossing the bound in this time interval, while in the experiment the probability becomes 0, making approximation is not so ideal.