N	u	V	$\gamma$	$\alpha^N(\gamma)$	$\alpha(\gamma)$	simulated fraction of absorption
10	$10^{-4}$	$2500^{-1}$	0.04	0.9649	0.96117	0.9632
100	$10^{-4}$	$2500^{-1}$	4	0.09	0.0885	0.0921
10	$10^{-4}$	$10000^{-1}$	0.01	0.9911	0.9901	0.9912
100	$10^{-4}$	$10000^{-1}$	1	0.4417	0.4387	0.4419
10	$10^{-4}$	$1.52\times10^{-3}$	0.152	0.8759	0.8636	0.882
100	$10^{-4}$	$1.52 \times 10^{-5}$	0.152	0.8649	0.8636	0.8665

Table S2. Comparison of theoretical absorption probabilities and simulation results. This table shows the exact absorption probabilities  $\alpha^N(\gamma)$  in state N in comparison with the results from 10000 simulations of trajectories of the process  $(X_t)_{t\geq 0}$  and the asymptotic absorption probabilities  $\alpha(\gamma)$ . One can see that the asymptotic values are in good accordance with both, the exact theoretical values and the simulation results. Furthermore, the asymptotic result  $\alpha(\gamma)$  is a good approximation even for small N.