Experimentation Table

# of test	Switch Door	Don't Switch door
1	65.74%	33.28%
2	67.10%	33.96%
3	66.90%	33.20%
4	66.98%	33.64%
5	67.98%	34.06%
6	66.64%	33.86%
7	67.40%	33.44%
8	67.06%	33.94%
9	66.20%	34.40%
10	67.74%	33.38%

Strategy of player switching door every time is without a doubt better than sticking to the door the player previously chose.

A simple explanation would be, when picking the door for the first time the probability for choosing the door with car is $1/3^{rd}$. But after Monty opens the door with the goat, after that according to conditional probability the probability of getting a car after switching the door increases to $2/3^{rd}$.