Table 1: Distribution of Profit

	Profit	1	2	3	4	5	-T	
ĺ	Probability	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	

Table 2: Transition Probability Matrix of Markov Chain ${\cal X}_n$

	s	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
S	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	$\frac{1}{6}$	0	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1	$\frac{1}{6}$	0	Ŏ	$\begin{array}{c} \frac{1}{6} \\ \frac{1}{6} \\ 0 \end{array}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0	0	0
2	$\frac{1}{6}$	0	0	ŏ	$\frac{\frac{1}{6}}{\frac{1}{6}}$	$\frac{1}{6}$	<u>¥</u>	<u>¥</u>	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0	0
3	$\frac{1}{6}$	0	0	0	ŏ	$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$	<u>Y</u>	<u>Y</u>	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0
4	$\frac{1}{6}$	0	0	0	0	ŏ	1616161616	<u>1</u>	<u>Y</u>	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0
5	$\frac{1}{6}$	0	0	0	0	0	ŏ	1 6 1 6 1 6 1 6	<u>Y</u>	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0
6	$\frac{1}{6}$	0	0	0	0	0	0	ŏ	1 6 1 6 1 6 1 6	$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$	$\frac{1}{6}$	$\frac{Y}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0	0
7	$\frac{1}{6}$	0	0	0	0	0	0	0	ŏ	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0	0
8	$\frac{1}{6}$	0	0	0	0	0	0	0	0	ŏ	$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$	$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$	1 6 6 1 6 1 6 1 6	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0	0
9	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	ŏ	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0	0
10	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	ŏ	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	0	0	0	0
11	161616161616161616161616161616161616	0	0	0	0	0	0	0	0	0	0	0	ŏ	1 6 1 6 1 6 1 6	1 6 6 1 6 1 6 1 6	16161616	1 6 1 6 1 6 1 6	$\frac{1}{6}$	0	0	0
12	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0	0	ő	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$	$\frac{1}{6}$	0	0
13	$\frac{1}{6}$	0	0	0	0	0	0	0	0	0	0	0	0	0	ŏ	$\frac{1}{6}$	$\frac{1}{6}$	<u>1</u>	$\begin{array}{c} \frac{1}{6} \\ \frac{1}{6} \\ \frac{1}{6} \end{array}$	$\frac{1}{6}$	0
14	$\frac{1}{c}$	0	0	0	0	0	0	0	0	0	0	0	0	0	0	ő	$\frac{1}{6}$	<u>1</u>	$\frac{1}{c}$	$\frac{1}{6}$	$\frac{1}{6}$
15	ő	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$\overset{\circ}{1}$	ő	ŏ	ő	ő
16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1