

If it was only two rolls, then

$$S \rightarrow S = \left(\frac{1}{6}\right)\left(\frac{1}{6}\right) = \frac{1}{36} \text{ as they are independent}$$

$$S \rightarrow 6 = \left(\frac{1}{6}\right)\left(\frac{1}{6}\right) = \frac{1}{36} \text{ similarly}$$

but it's played until you win

$S \rightarrow 6$: if you roll S , you can: 1. roll 6 \rightarrow win

so $S \rightarrow 6$ is slightly better

2. roll $S \rightarrow$ have to start another game

3. roll 1-4 \rightarrow lose

$$\rightarrow EV \approx 36$$

Program
estimates

$S \rightarrow S$: if you roll S you can: 1. roll $S \rightarrow$ win

2. roll 1, 2, 3, 4, 6 \rightarrow lose

$$\rightarrow EV \approx 42$$