

Question: What is the expected number of rolls of a fair six-side die for any one side to be rolled six times?

Answer: $2597868106693535971 / 131621703842267136$
 $\approx 19.73738396371749$.

Solution:

Imagine instead of rolling a die, there are six light bulb sockets. They are always on and always have a light bulb inside. If a light bulb burns out, it is immediately replaced with a new one. There is an infinity supply of light bulbs. All light bulbs have a life expectancy of six days distributed exponentially, meaning they have a memoryless property where the probability of failing is always the same, regardless of how long the bulb has already been on. What is the expected number of days until any one socket has gone through six light bulbs?

The answer will be the same. Briefly, this is because the expected life of any given light bulb is the same as the expected rolls for any given side to appear.

The Poisson distribution says that the probability of exactly n light bulbs burning out in any one socket in x days is $\exp(-x/6) * (x/6)^n / n!$

The following shows the probability of exactly 0 to 5 bulbs burning out in x days:

0 bulbs: $\exp(-x/6) * (x/6)^0 / 0! = \exp(-x/6)$

1 bulb: $\exp(-x/6) * (x/6)^1 / 1! = \exp(-x/6) * (x/6)$

2 bulbs: $\exp(-x/6) * (x/6)^2 / 2! = \exp(-x/6) * x^2 / 72$

3 bulbs: $\exp(-x/6) * (x/6)^3 / 3! = \exp(-x/6) * x^3 / 1296$

$$4 \text{ bulbs: } \exp(-x/6) * (x/6)^4 / 4! = \exp(-x/6) * x^4 / 31104$$

$$5 \text{ bulbs: } \exp(-x/6) * (x/6)^5 / 5! = \exp(-x/6) * x^5 / 933120$$

Adding these up, the probability that five or less bulbs have burned out in any one socket in x days is:

$$\exp(-x/6) * (1 + x/6 + x^2/72 + x^3/1296 + x^4/31104 + x^5/933120)$$

Taking this to the sixth power gives us the probability that all six sockets have had five or less burnouts in x days.

$$f(x) = (\exp(-x/6) * (1 + x/6 + x^2/72 + x^3/1296 + x^4/31104 + x^5/933120))^6$$

We can find the expected days all six sockets have had five or less burnouts by integrating the formula above from 0 to infinity.

$$\int_0^{\infty} f(x) dx$$

Put $f(x)$ into an integral calculator. I recommend the one at www.integral-calculator.com. Remember to put in the bounds of integration from 0 to ∞ .

That will give the answer of $2597868106693535971 / 131621703842267136$
 $\approx 19.73738396371749$