

There are three possible states in the game:

1. The initial state.
2. The state after a head.
3. The state after a tail.

Let:

x = Probability of winning from state 2

y = Probability of winning from state 3

$$x = 0.6 + 0.4y$$

$$y = 0.6x$$

$$x = 0.6 + 0.24x$$

$$x = 15/19$$

$$y = 0.6 \cdot (15/19) = 9/19$$

So the initial probability is $0.6 \cdot (15/19) + 0.4 \cdot (9/19) = 63/95$