Pilot light goes out

If pilot goes out before it even gets hot then it won't be the FVIR.
If it is a single click and NOT the click of the thermostat turning on then I would say you have a short in the millivolt system.
Try leaving the pilot only on for a hour and see if it remains on.
If not replace the thermocouple.

If it doesn't go out until you turn the thermostat on then replace the thermostat providing the pilot isn't being sucked out due to no gas supply pressure.

Clean the air intake.
Remove and clean debris screen if installed over air intake.
Then inside the air intake cavity, located on bottom of combustion chamber is a flame arrestor screen that can be cleaned with feather duster.
Use mirror on telescopic handle and flashlight to see exact location of screen.
You can also remove burner from combustion chamber and blow out screen with compressed air.

http://waterheatertimer.org/How-to-troubleshoot-gas-water-heater.html#pilot