Mean of a function = Expected value of the function at at an input the input

$$\int_{0}^{\infty} \left[f(X=1) | (X=1) \right] = 3_{1/4}$$
 (As previously calculated)

Similarly,
$$E\left[\hat{q}\left(X=1\right)|\left(X=1\right)\right] = (0) \times \left(\frac{(1/4)}{(1/4 + 1/4)}\right) + (1) \times \left(\frac{(1/4)}{(1/4 + 1/4)}\right)$$

$$= \frac{1}{2}$$
So

$$MSE_{fat X=1} = \sum_{i=0}^{1} (\hat{f}_i - \hat{f}_{nem})^2$$

$$= \left(0 - \frac{3}{14}\right)^{2} + \left(1 - \frac{3}{16}\right)^{2}$$

$$= \frac{9}{16} + \frac{1}{16} = \frac{10}{16} = \frac{5}{8} = 0.625$$