$$R^* = \mathbb{E}\left[\min\left(\frac{\eta(x)}{\eta(x)}, \frac{1-\eta(x)}{\eta(x)}\right)\right]$$

$$= \mathbb{E}\left[\min\left(\frac{R(y=1) \cdot X_{n}(x)}{\eta(x)}, \frac{R(y=0)}{\eta(x)}\right)\right]$$

$$= \frac{1}{2} \int \min\left(\frac{X_{n}(x)}{\eta(x)}, \frac{X_{n}(x)}{\eta(x)}\right) dx$$

$$= \frac{1}{2} \int \frac{1}{2} \left[\int_{0}^{1} \left[\int_{0}^{1} \left(\frac{X_{n}(x)}{\eta(x)} - \frac{X_{n}(x)}{\eta(x)}\right)\right] dx$$

$$= \frac{1}{2} - \frac{1}{4} \int \left|\int_{0}^{1} \left(\frac{X_{n}(x)}{\eta(x)} - \frac{X_{n}(x)}{\eta(x)}\right)\right| dx$$

$$= \frac{1}{2} - \frac{1}{4} \int \left|\int_{0}^{1} \left(\frac{X_{n}(x)}{\eta(x)} - \frac{X_{n}(x)}{\eta(x)}\right)\right| dx$$