

We want to show: $2 E_x E_{Y|X} [(f(x) - E[Y|X])(E[Y|X] - Y)|X] = 0$

We start by using the fact that both

$f(x)$ & $E[Y|X]$ are independent of Y , and

thus we can "pull them out" of $E_{Y|X}[\cdot|X]$ by linearity

$$\Rightarrow E_{Y|X} [(f(x) - E[Y|X]) (E[Y|X] - Y)|X] = (f(x) - E[Y|X]) E_{Y|X} [E[Y|X] - Y|X]$$

Similarly, since $E[Y|X]$ does not depend on

Y & by linearity of $E[\cdot]$, we have

$$E_{Y|X} [(E[Y|X] - Y)|X] = E_{Y|X} [\underbrace{E[Y|X]|X}_{\text{indep of } Y}] - E_{Y|X} [Y|X]$$

$$= E[Y|X] - E[Y|X] = 0$$

$$2 E_x E_{Y|X} [(f(x) - E[Y|X])(E[Y|X] - Y)|X]$$

$$= 2 E_x [(f(x) - E[Y|X]) \cdot 0] = 2 E_x [0] = 0$$