

In[6]:= (*For s == 1, h becomes*)

In[7]:= Simplify[h[x], {s == 1, x ∈ Reals, x > 0}]

$$\text{Out[7]} = 2x \left(\begin{array}{ll} \left[\begin{array}{l} \pi + (-4+x)x \\ -2 - x^2 + 4\sqrt{-1+x^2} - 2\text{ArcCot}\left[\frac{1}{\sqrt{-1+x^2}}\right] + 2\text{ArcTan}\left[\frac{1}{\sqrt{-1+x^2}}\right] \\ 0 \end{array} \right. & \begin{array}{l} x \leq 1 \\ 1 < x < \sqrt{2} \\ \text{True} \end{array} \end{array} \right)$$

In[8]:= (*Expected Value*)

s := 1.

Integrate[x * h[x], {x, 0, Sqrt[2]}]

Out[9]= 0.521405