$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$E\left[\|d^{JS}(\mathbf{x}) - \boldsymbol{\theta}\|^2\right]$$
$$= E\left[\|(d^{JS} - \boldsymbol{\mu}_{d^{JS}}) + (\boldsymbol{\mu}_{d^{JS}} - \boldsymbol{\theta})\|^2\right]$$
$$= \underbrace{V(d^{JS}(\mathbf{x}))}_{\text{Variance}} + \underbrace{\left[\text{Bias}(d^{JS}(\mathbf{x}))\right]^2}_{\text{Squared Bias}}$$