$$E(s\,|\,\theta) = \sum f(\mathbf{x}\,|\,\theta)\frac{1}{f(\mathbf{x}\,|\,\theta)}\frac{\partial}{\partial\theta}f(\mathbf{x}\,|\,\theta) = \frac{\partial}{\partial\theta}\sum f(\mathbf{x}\,|\,\theta) = \frac{\partial}{\partial\theta}1 = 0$$