Theorem (3.2.17). Let f, g, and h be functions such that f(x) is $\mathcal{O}(g(x))$, and g(x) is $\mathcal{O}(h(x))$. f(x) is $\mathcal{O}(h(x))$.

Proof. f(x) is $\mathcal{O}(h(x))$ trivially follows from the definition of big-O. If f(x) is $\mathcal{O}(g(x))$, then there exist constant witnesses C and k such that $|f(x)| \leq C|g(x)|$, for all x > k. Likewise, if g(x) is $\mathcal{O}(h(x))$, then there exist constant witnesses C' and k such that $|g(x)| \leq C'|h(x)|$, for all x > k. Thus, $C|g(x)| \leq C \cdot C'|h(x)|$, for all x > k. It follows that $|f(x)| \leq C|g(x)| \leq C \cdot C'|h(x)|$, for all x > k. Let $C'' = C \cdot C'$. Then $|f(x)| \leq C''|h(x)|$, for all x > k. Hence f(x) is $\mathcal{O}(h(x))$ with constant witnesses C'' and k.