MATH 4338 Main Problem 3

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Proof. Assume f(a), h(a) are continuous. Assume $f(x) \leq g(x) \leq h(x)$ for |x-a| < k. Lastly, assume f(a) = h(a).

By the definition of continuity

$$\lim_{x \to a} f(x) = f(a) \qquad \qquad \lim_{x \to a} h(x) = h(a)$$

Then by the Sandwich Theorem, $\lim_{x \to a} g(x) = g(a)$. Pick x = a for |x - a| < k. As this inequality holds for x = a, f(a) = g(a) = h(a). Furthermore, this means g(a) exists. By the limit definition of continuity, since g(a) exists and

$$\lim_{x \to a} g(x) = g(a)$$

, g(x) is continuous at a.