

Theorem 14: Suppose f and g are functions having domain M and each is continuous at the point p in M . Suppose that h is a function with domain M such that $f(p) = h(p) = g(p)$ and for each number x in M , $f(x) \leq h(x) \leq g(x)$. Prove h is continuous at p .

Proof. Since h is a function with domain M and $p \in M$, then $(p, h(p))$ is a point on h .

Let there exist two horizontal lines containing $(p, h(p))$ called J and K , $J < K$. By definition of continuity, there exist two vertical lines j_f and k_f such that all points $t \in \text{domain } f$ that lie between these vertical lines, $(t, f(t))$ is in the rectangle determined by J, K, k_f, j_f . This can be repeated for $(t, g(t))$, which lies in the rectangle determined by J, K, k_g, j_g . Let k_h be the right most of k_f and k_g , and let j_h be the left most of j_f and j_g . Since $f(t) \leq h(t) \leq g(t)$ and $g(t)$ is greater than or equal to $h(t)$ and because $g(t)$ lies between J and K , then $(t, h(t))$ must lie between J and K . Also, $h(t)$ is greater than or equal to $f(t)$ and $f(t)$ lies between J and K , so $h(t)$ must lie between J and K . Now, since $f(p) = h(p) = g(p)$, $(p, h(p))$ can be bounded by vertical lines k_h and j_h . Thus, $(p, h(p))$ is in the rectangle bounded by J, K, j_h, k_h . Therefore, h is continuous at p . \square