

The sandwich theorem Let a_n, b_n, c_n be real valued sequences such that

$$a_n \leq b_n \leq c_n.$$

Suppose $a_n \rightarrow l$ and $c_n \rightarrow l$ as $n \rightarrow \infty$.
Then $b_n \rightarrow l$.

Proof Let $\varepsilon > 0$. Choose N_1 such that
 $n \geq N_1 \Rightarrow |a_n - l| < \varepsilon$. Choose N_2 such that
 $n \geq N_2 \Rightarrow |c_n - l| < \varepsilon$. Let $N = \max\{N_1, N_2\}$

So for $n \geq N$, $a_n \leq b_n \leq c_n$

and $|a_n - l| < \varepsilon$ and $|c_n - l| < \varepsilon$.

Hence $a_n > l - \varepsilon$ and $c_n < l + \varepsilon$.

So

$$l - \varepsilon < a_n \leq b_n \leq c_n < l + \varepsilon.$$

Thus $b_n \in (l - \varepsilon, l + \varepsilon)$ for all $n \geq N$.

So $b_n \rightarrow l$.