If $f$ is even and $g$ is odd, then $f(-x)=f(x)$ and $g(-x)=-g(x)$. Now $(f g)(-x)=f(-x) \cdot g(-x)=[f(x)] \cdot[-g(x)]=-[f(x) \cdot g(x)]=-(f g)(x)$, so $f g$ is an odd function.

