$h(-x) = f(g(-x)) = f(-g(x))$. At this point, we can't simplify the expression, so we might try to find a counterexample to show that h is not an odd function. Let $g(x) = x$, an odd function, and $f(x) = x^2 + x$. Then $h(x) = x^2 + x$, which is neither even nor odd.

Now suppose f is an odd function. Then $f(-g(x)) = -f(g(x)) = -h(x)$. Hence, $h(-x) = -h(x)$, and so h is odd if both f and g are odd.

Now suppose f is an even function. Then $f(-g(x)) = f(g(x)) = h(x)$. Hence, $h(-x) = h(x)$, and so h is even if g is odd and f is even.