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Proof: since  $[E : F] = p$ , where  $p$  is a prime, so we know that  $E$  is a Galois extension over  $F$ , and by Galois theory, the intermediate field between  $E$  and  $F$  can only have two options, either  $E$  or  $F$ , since  $F \subseteq F(a) \subseteq E$ , we have  $[F(a) : F] = p$  or  $[F(a) : F] = 1$ , so we will get either  $F(a) = F$  or  $F(a) = E$ .