

Preliminaries and Reminders

Reminder Soundness of LK

- ▶ We want all LK-provable sequents to be valid!
- ▶ If they are not, then LK would be incorrect or unsound ...

Definition 1.1 (Soundness).

The sequent calculus LK is sound if every LK-provable sequent is valid.

Theorem 1.1.

The sequent calculus LK is sound.

Preliminaries and Reminder

Assumptions about the first order language

- We assume that a first-order language is given, by sets of constants, function symbols, and predicates.
- Some rules require "fresh" constants, so we assume that the set of constant symbols A is (countably) infinite.
- A root sequent $\Gamma \implies \Delta$ consists of *closed* formulae.
- ▶ We show that if $\Gamma \implies \Delta$ is provable, then $\Gamma \implies \Delta$ is valid

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Preliminaries and Reminders

Syntax vs. Semantics for Quantifiers

- ▶ Soundness and Completeness give the connection between
 - ► syntax (= calculus)
 - ▶ semantics $(\mathcal{I} \models \varphi)$
- ► Quantifier rules use substitutions
- The semantics of quantifiers use variable assignments
- ▶ We therefore need a connection between
 - substitutions (= syntactic operations)
 - ▶ variable assignments (= semantic objects)
- ▶ This connection is given by the Substitution Lemma

Reminer: Semantics for Sequents

Definition 1.2 (Valid sequent).

A sequent $\Gamma \implies \Delta$ is valid if all interpretations that satisfy all formulae in Γ satisfy at least one formula in Δ .

Definition 1.3 (Countermodel/falsifiable sequent).

- An interpretation I is a countermodel for the sequent Γ ⇒ Δ if v_I(A) = T for all formulae A ∈ Γ and v_I(B) = F for all formulae B ∈ Δ
- ▶ We say that a countermodel for a sequent falsifies the sequent.
- ► A sequent is falsifiable if it has a countermodel.

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Preliminaries and Reminders

Reminder: Substitution Lemma

Theorem 1.2 (Substitution Lemma for Formulae).

Given an interpretation $\mathcal{I} = (D, \iota)$ and a variable assignment α for \mathcal{I} . Given also a variable $y \in \mathcal{V}$, a formula A and a term $s \in \mathcal{T}$, such that $\{y \setminus s\}$ is capture-free for A.

$$v_{\mathcal{I}}(\alpha, A[y \setminus s]) = v_{\mathcal{I}}(\alpha \{ y \leftarrow v_{\mathcal{I}}(\alpha, s) \}, A)$$

Definition 1.4 (Capture-free substitution).

A substitution σ is capture-free for a formula A if for every free variable x in A, none of the variables in $\sigma(x)$ is bound in A.

Note: if $t \in \mathcal{T}$ is a *closed* term, then $\{y \setminus t\}$ is capture-free for any A.

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Soundness Proof

Preservation of Falsifiability

Definition 2.1.

An LK-rule θ preserves falsifiability (upwards) if whenever the conclusion w of an instance $\frac{w_1 \cdots w_n}{w}$ of θ is falsifiabile, then also at least one of the premises w_i is falsifiable

NEW: the falsifying interpretation for the conclusion does not need to be the same as for the conclusion.

Lemma 2.1.

All LK-rules preserve falsifiability.

- ▶ We have shown that the rules for propositional connectives $(\land, \lor, \rightarrow, \neg)$ have this property.
- \blacktriangleright It remains to show that also the \forall and \exists rules preserve falsifiability.

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Finally, we use these le	emmas to show the soundness theorem.
3. All axioms are val	
falsifiable leaf seq	•
	with a falsifiable root sequent has at least one
	erve falsifiability upwards.
As for propositional lo	gic, we show the following lemmas:

Soundness Proc

Proof: ∀-left preserves falsifiability

$$\frac{\Gamma, \forall x \, A, A[x \setminus t] \implies \Delta}{\Gamma, \forall x \, A \implies \Delta} \forall \text{-left} \qquad t \text{ is a closed term}$$

- Assume that $\mathcal{I} = (D, \iota)$ falsifies the conclusion $\Gamma, \forall x A \implies \Delta$.
- ▶ \mathcal{I} makes all formulae in $\Gamma \cup \{\forall xA\}$ true and all formulae in Δ false.
- ▶ It suffices to show that $\mathcal{I} \models A[x \setminus t]$. Then, the premiss is falsified by \mathcal{I} .
- Since I ⊨ ∀x A, we know that v_I(α{x←d}, A) = T for all d ∈ D and any α. (Using the semantics of ∀)
- ▶ In particular, $v_{\mathcal{I}}(\alpha \{x \leftarrow v_{\mathcal{I}}(\alpha, t)\}, A) = T$
- By the substitution lemma: $v_{\mathcal{I}}(\alpha, A[x \setminus t]) = T$
- ▶ And therefore: $\mathcal{I} \models A[x \setminus t]$.

Soundness Proof

Proof: ∃-left preserves falsifiability

Soundness Proof

Proof: ∃-right and ∀-right preserve satisfiability

- \blacktriangleright The proof for $\forall\text{-right}$ is dual to that for $\exists\text{-left}$
- ▶ The proof for \exists -right is dual to that for \forall -left

Soundness Pr

An Example

- Assume that *I* = (*D*, *ι*) is an interpretation with domain *D* = {1, 2} and *p^ι* = {2}.
- Assume that a og b are constants and $a^{\iota} = b^{\iota} = 1$.
- ▶ Then $\mathcal{I} \not\models p(a)$ og $\mathcal{I} \not\models p(b)$.

$$\frac{p(b) \implies p(a)}{\exists x \ p(x) \implies p(a)} \exists \text{-left}$$

- ► \mathcal{I} falsifies the conclusion: $\mathcal{I} \models \exists x \ p(x), \text{ since } v_{\mathcal{I}}(\alpha \{x \leftarrow 2\}, p(x)) = T$ $\mathcal{I} \not\models p(a).$
- But \mathcal{I} does not falsify the premisse because $\mathcal{I} \not\models p(b)$.
- We define a new interpretation $\mathcal{I}' = (D, \iota')$ such that $b^{\iota'} = 2$.
- Then \mathcal{I}' falsifies the premisse.

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Soundness Proof

How to show the Soundness Theorem?

As for propositional logic, we show the following lemmas:

- 1. All LK-rules preserve falsifiability upwards.
- 2. An LK-derivation with a falsifiable root sequent has at least one falsifiable leaf sequent
- 3. All axioms are valid

Finally, we use these lemmas to show the soundness theorem.

Soundness Proof

Existence of a falsifiable leaf sequent

Lemma 2.2.

If the root sequent \mathcal{I} of an an LK-derivation is falsifiable, then at least one of the leaf sequents is falsifiable.

- As for propositional logic, the proof is by structural induction on the LK-derivation.
- ► The base case (one sequent Γ ⇒ Δ) is trivial since Γ ⇒ Δ is both root and leaf sequent.
- ▶ Two induction steps, for one-premisse and two-premisse rules
- ▶ Both use the lemma that falsifiability is preserved upwards.

Difference from propositional logic: not necessarily the same interpretation!

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Soundness Proof

All axioms are valid

Lemma 2.3.

All axioms are valid

- ▶ The proof is the same as for propositional logic
- An axiom has the form

 $\Gamma, p(t_1, \ldots, t_n) \implies p(t_1, \ldots, t_n), \Delta$

- Any interpretation that satisfies the antecedent satisfies $p(t_1, \ldots, t_n)$.
- ▶ Therefore, the same formula $p(t_1, ..., t_n)$ is satisfied in the succedent.

How to show the Soundness Theorem?

As for propositional logic, we show the following lemmas:

- 1. All LK-rules preserve falsifiability upwards.
- 2. An LK-derivation with a falsifiable root sequent has at least one falsifiable leaf sequent
- 3. All axioms are valid

Finally, we use these lemmas to show the soundness theorem.

Soundness Proof

Proof of the Soundness Theorem for LK Proof of soundness. Assume that *P* is an LK-proof for the sequent Γ ⇒ Δ. *P* is an LK-derivation where every leaf is an axiom. For the sake of contradiction, assume that Γ ⇒ Δ is not valid. Then there is a countermodel *I* that falsifies Γ ⇒ Δ. We know from the previous Lemma that there is an *I'* that falsifies at least one leaf sequent of *P*. Then *P* has a leaf sequent that is not an axiom, since axioms are not falsifiable. So *P* cannot be an LK-proof.

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Completeness: Preliminaries

Herbrand Universe: Examples

Example.

Let $T = \{f(x)\}$. Then the Herbrand universe of T is the set $\{o, f(o), f(f(o)), f(f(f(o))), \ldots\}$

Example.

Let $T = \{a, f(x)\}$. Then the Herbrand universe of T is the set $\{a, f(a), f(f(a)), f(f(f(a))), \ldots\}$

Example.

Let $F = \{ \forall x \ p(f(g(x))) \}$ Then the Herbrand universe of F is the set $\{o, f(o), g(o), f(g(o)), g(f(o)), f(f(o)), g(g(o)), \ldots \}$

Herbrand Universe

Definition 3.1 (Herbrand universe).

Let T be a set of terms. Then $\mathcal{H}(T)$, the Herbrand universe of T, is the smallest set such that

- ► H(T) contains all constant symbols from T. If there are no constants in T, we include some constant symbol o from A (called a dummy constant) in H(T).
- ▶ If f is a function symbol in T, with arity n and $t_1, ..., t_n$ are terms in $\mathcal{H}(T)$, then $f(t_1, ..., t_n) \in \mathcal{H}(T)$.

The Herbrand universe of a set of formulae is the Herbrand universe of the set of terms occuring in the formulae. The Herbrand universe of a branch of a derivation is the Herbrand universe of the set of formulae occurring on that branch.

▶ Intuitively, the Herbrand universe of *T* is the set of all *closed* terms that can be constructed from the constant and function symbols in *T*.

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Completeness: Preliminaries

Fairness

- ▶ To guarantee that a proof is found
 - > all formulae have to be used in a rule eventually, and
 - ▶ all \forall -left and \exists -right rules are applied with *all terms* eventually.
- ▶ If we try to guarantee this,
 - 1. Either all branches can be closed, giving a proof,
 - 2. or there is an open branch that we can generate a counterexample from.
- This only makes sense if we include infinite derivations, i.e. derivations with infinitely long branches.
- ➤ We construct a *limit* by either continuing until no more rules can be applied, or continuing to apply rules indefinitely. We call the result of this process a limit derivation.
- ▶ When we talk about limit derivations, we include infinite trees.
- ► We won't define these formally.
- If all branches in a derivation can be closed, then the derivation is finite. I.e. proofs are finite.

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Completeness: Preliminaries

Fairness

Definition 3.2 (Fair derivations).

A limit derivation is fair if each open branch has the following properties:

- 1. There are no sequents $\Gamma, A \implies A, \Delta$ on the branch that could be closed using the axiom.
- 2. If a \land , \lor , \rightarrow , or \neg formula occurs, then the corresponding LK rule is applied to the formula on that branch.
- 3. If a ∃ formula occurs in an antecedent, or a ∀ formula in a succedent, then the ∃-left, resp. ∀-right rules are applied to the formula on that branch.
- 4. If a ∀ formula occurs in an antecedent, or a ∃ formula in a succedent, then the ∀-left, resp. ∃-right rules are applied to the formula on that branch for every term t in the Herbrand universe of that branch.

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Königs Lemma

Lemma 3.1 (Königs lemma).

If T is an infinite tree, but finitely branching (all nodes have finitely many descendants), then T has an infinitely long branch.

Proof.

We inductively define an infinitely long branch. Let u_0 be the root node of the tree T. Since T is infinite and u_0 has finitely many descendants, one of u_0 's descendents must be infinite. (Otherwise T would be finite.) Let u_1 be the root of such a sub-tree. If the branch u_0, u_1, \ldots, u_n is defined, we find the next node u_{n+1} by the same kind of reasoning. This process defines an infinitely long branch.

Corollary 3.1.

If T is a finitley branching tree, where all branches are finitely long, then T is finite.

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Proof of Completeness

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Proof of Completeness

Assume $\Gamma \implies \Delta$ is not provable.

- ▶ Construct a fair (limit) derivation \mathcal{D} from $\Gamma \implies \Delta$. Possibly infinite.
- ▶ Then there is (at least) one branch \mathcal{B} that does not end in an axiom.
- ▶ We construct an interpretation that falsifies $\Gamma \implies \Delta$. Let

 \mathcal{B}^{\top} be the set of formulae that occur in an antecedent on \mathcal{B} , and \mathcal{B}^{\perp} be the set of formulae that occur in an succedent on \mathcal{B} , and $\mathcal{A}t$ be the set of *atomic* formulae in \mathcal{B}^{\top} .

Proof of Completeness

Proof of Completeness (Construction of counter-model)

- ▶ We construct a counter-model $\mathcal{I} = (D, \iota)$ for $\Gamma \implies \Delta$.
- ▶ Let the domain *D* be the Herbrand universe of the branch. (I.e. the set of all closed terms that can be generated from the terms on the branch).
- ▶ Let $a^{\iota} = a$ for all constant symbols $a \in \mathcal{A}$.
- If $f \in \mathcal{F}$ is a function symbol with arity *n*, let $f^{\iota}(t_1, \ldots, t_n) = f(t_1, \ldots, t_n)$.
 - ▶ Then $v_{\mathcal{I}}(t) = t$ for all closed terms t.
 - ► All terms are interpreted as themselves
- ▶ If *p* is a predicate symbol with arity *n*, let $(t_1, ..., t_n) \in p^{\iota}$ if and only if $p(t_1, ..., t_n) \in At$.
- Such an intepretation is often called a Herbrand model or a term model.

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Proof of Completenes

Proof of Completeness (Propositional connectives)

Induction step: From the assumption (induction hypothesis) that our statement holds for all smaller formulae, we have to show that it holds for $\neg A$, $(A \land B)$, $(A \lor B)$, $(A \to B)$, $\forall x A$, and $\exists x A$.

Most of this was done in the proof for propositional logic E.g. assume that $A \wedge B \in \mathcal{B}^{\top}$.

- ▶ By fairness of the derivation, the \land -left rule has been applied to $A \land B$ on the branch \mathcal{B} .
- ▶ Then $A \in B^{\top}$ and $B \in B^{\top}$.
- ▶ By the induction hypothesis, $\mathcal{I} \models A$ and $\mathcal{I} \models B$.
- ▶ By model semantics, $\mathcal{I} \models A \land B$.

We only need to cover quantified formulae

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Proof of Completeness (Properties of \mathcal{I})

- We show by structural induction on first-order formlae that the interpretation *I* makes *all* formlae i B^T true and all formulae in B[⊥] false.
- ▶ We show for all first-order formulae A that: If $A \in B^{\top}$, then $\mathcal{I} \models A$, i.e. $v_{\mathcal{I}}(A) = T$

If $A \in \mathcal{B}^{\perp}$, then $\mathcal{I} \not\models A$, i.e. $v_{\mathcal{I}}(A) = F$

<u>Base case 1</u>: A is an atomic formula $p(t_1, \ldots, t_n)$ in \mathcal{B}^{\top} .

- ▶ Then $p(t_1,...,t_n) \in At$ og $\langle t_1,...,t_n \rangle \in p^{\iota}$ by construction.
- Therefore $\mathcal{I} \models p(t_1, \ldots, t_n)$.

<u>Base case 2</u>: A is an atomic formula $p(t_1, \ldots, t_n)$ i \mathcal{B}^{\perp} .

- Since \mathcal{B} does not end in an axiom, and the derivation is fair, $p(t_1, \ldots, t_n) \notin At$ and $\langle t_1, \ldots, t_n \rangle \notin p^{\iota}$.
- Therefore $\mathcal{I} \not\models p(t_1, \ldots, t_n)$.

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Proof of Completeness

Proof of Completeness (\exists in Antecedent)

Assume that $\exists x A \in B^{\top}$.

- ▶ By fairness of the derivation, \exists -left was applied to $\exists x A$ on the branch.
- ▶ Then there is a constant *a* such that $A[x \setminus a] \in B^{\top}$.
- ▶ By the ind. hyp., $\mathcal{I} \models A[x \setminus a]$.
- ▶ I.e. $v_{\mathcal{I}}(\alpha, A[x \setminus a]) = T$ for any assignment α , since $A[x \setminus a]$ is closed
- ▶ By the substitution lemma: $v_{\mathcal{I}}(\alpha \{x \leftarrow a^{\iota}\}, A) = T$.
- ▶ By model semantics: $v_{\mathcal{I}}(\alpha, \exists x A) = T$
- ▶ I.e. $\mathcal{I} \models \exists x A$.

Proof of Completeness

Proof of Completeness (\exists in Succedent)

Assume that $\exists x A \in \mathcal{B}^{\perp}$.

- ▶ We have to show that $\mathcal{I} \not\models \exists x A$. Assume that this does not hold.
- ▶ I.e. $\mathcal{I} \models \exists x A$
- ▶ Remember that the domain D of $\mathcal{I} = (D, \iota)$ consists of terms
- ▶ Then $v_{\mathcal{I}}(\alpha \{x \leftarrow t\}, A) = T$ for some term $t \in D$.
- By fairness of the derivation, the ∃-right rule was applied on ∃x A with the term t.
- ▶ It follows that:
 - ► $A[x \setminus t] \in \mathcal{B}^{\perp}$
 - ► $v_{\mathcal{I}}(A[x \setminus t]) = F$ (induction hypothesis)
 - ► $v_{\mathcal{I}}(\alpha \{x \leftarrow v_{\mathcal{I}}(t)\}, A) = F$ for any α (substitution lemma)
 - ► $v_{\mathcal{I}}(\alpha \{x \leftarrow t\}, A) = F$ (since $v_{\mathcal{I}}(t) = t$)
- ► Contradiction!

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Proof of Completeness

Proof of Completeness (\forall in Antecedent)

Assume that $\forall x A \in \mathcal{B}^{\top}$.

- We have to show that $\mathcal{I} \models \forall x A$. Assume that this does not hold.
- ▶ I.e. $\mathcal{I} \not\models \forall x A$
- ▶ Remember that the domain D of $\mathcal{I} = (D, \iota)$ consists of terms
- ▶ Then $v_{\mathcal{I}}(\alpha \{x \leftarrow t\}, A) = F$ for some term $t \in D$.
- ▶ By fairness of the derivation, the ∀-left rule was applied on ∀*x A* with the term *t*.
- ► It follows that:
 - $\blacktriangleright A[x \setminus t] \in \mathcal{B}^{\top}$
 - $v_{\mathcal{I}}(A[x \setminus t]) = T$ (induction hypothesis)
 - ► $v_{\mathcal{I}}(\alpha \{x \leftarrow v_{\mathcal{I}}(t)\}, A) = T$ for any α (substitution lemma)
 - $\blacktriangleright v_{\mathcal{I}}(\alpha \{x \leftarrow t\}, A) = T \text{ (since } v_{\mathcal{I}}(t) = t)$
- Contradiction!

Proof of Completeness (\forall in Succedent)

Assume that $\forall x A \in \mathcal{B}^{\perp}$.

- By fairness of the derivation, ∀-right was applied to ∃x A on the branch.
- ▶ Then there is a constant *a* such that $A[x \setminus a] \in B^{\perp}$.
- ▶ By the ind. hyp., $\mathcal{I} \not\models A[x \setminus a]$.
- ▶ I.e. $v_{\mathcal{I}}(\alpha, A[x \setminus a]) = F$ for any assignment α , since $A[x \setminus a]$ is closed
- ▶ By the substitution lemma: $v_{\mathcal{I}}(\alpha \{x \leftarrow a^{\iota}\}, A) = F$.
- ▶ By model semantics: $v_{\mathcal{I}}(\alpha, \forall x A) = F$
- ▶ I.e. $\mathcal{I} \not\models \forall x A$.

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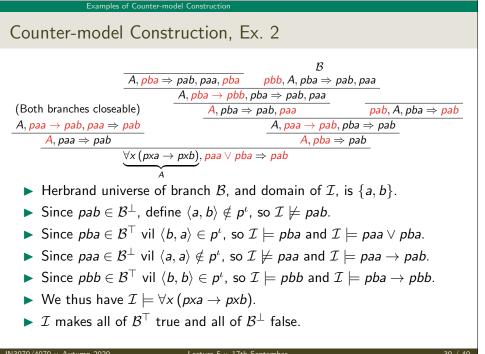
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Proof of Completeness

Some comments

- We can see the construction of a limit derivation as approximating a counter-model for $\Gamma \implies \Delta$.
- ► The more often we apply the \forall -left and \exists -right rules, the 'closer' we get to a possible counter-model
- But constructing a counter-model in this way may require using all rules infinitely often.
- ► So this is not an algorithm for finding counter-models!
- ▶ It will find a proof if one exists, but may not terminate otherwise.
- ► There may be finite counter-models even when this method does not terminate. Finding finite counter-models is a topic of active research.
- ► The idea of the completeness proof is important: we construct an interpretation from something purely syntactic.

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Counter-model Construction, Ex. 1 $qa, A, pa \Rightarrow qb, pb$ $qb, qa, A, pa \Rightarrow qb$ $qa, A, pb \rightarrow qb, pa \Rightarrow qb$ $qa, A, pa \Rightarrow qb$ A, $pa \Rightarrow \forall x qx, pa$ $qa, A, pa \Rightarrow \forall x qx$ $A, pa \rightarrow qa, pa \Rightarrow \forall x qx$ $\forall x (px \rightarrow qx), pa \Rightarrow \forall x qx$ • Abbreviate px for p(x), qb for q(b), etc. ▶ The Herbrand universe of branch \mathcal{B} , and domain of \mathcal{I} , is $\{a, b\}$. ▶ Since $pa \in B^{\top}$, define $a \in p^{\iota}$, so $\mathcal{I} \models pa$. ▶ Since $qa \in \mathcal{B}^{\top}$, define $a \in q^{\iota}$, so $\mathcal{I} \models qa$ and thus $\mathcal{I} \models pa \rightarrow qa$. ▶ Since $qb \in \mathcal{B}^{\perp}$, define $b \notin q^{\iota}$, so $\mathcal{I} \nvDash qb$ and thus $\mathcal{I} \nvDash \forall x qx$. ▶ Since $pb \in B^{\perp}$, define $b \notin p^{\iota}$, so $\mathcal{I} \nvDash pb$ and thus $\mathcal{I} \vDash pb \rightarrow qb$. • Therefore also $\mathcal{I} \models \forall x (px \rightarrow qx)$. $\blacktriangleright \mathcal{I}$ makes all of \mathcal{B}^{\top} true and all of \mathcal{B}^{\perp} false. 3070/4070 ·· Autumn 2020

Examples of Counter-model Construction

Summary and Outlook

- We can show things for ∞ many interpretations using finite proofs!
- OMG! Amazing!
- ► Uncloseable branches give counter-models
- Might be infinite: if there is no proof, we might search for ever
- ► First-order validity is undecidable
- ► Can this be automated?
- Sure! But...
- ▶ Instantiating quantifiers with *every* possible term is wasteful
- More goal-oriented ways of doing this?
- ► Coming up...