

Mathematical Logic (II)

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1 The Syntax of First-order Logic

Example 1.1 (Addition over \mathbb{Z}).

(G1) For all x, y, z we have $(x + y) + z = x + (y + z)$.

(G2) For all x we have $x + 0 = x$.

(G3) For every x there is a y such that $x + y = 0$.

⊢

Example 1.2 (Equivalence Relations).

(E1) For all x we have $(x, x) \in R$.

(E2) For all x and y if $(x, y) \in R$ then $(y, x) \in R$.

(E3) For all x, y, z if $(x, y) \in R$ and $(y, z) \in R$ then $(x, z) \in R$.

An equivalence relation is specified by a structure $\mathcal{A} = (A, R^{\mathcal{A}})$ in which $R^{\mathcal{A}}$ satisfies (E1)–(E3). ⊢

1.1 Alphabets

Definition 1.3. An **alphabet** is a nonempty set of **symbols**. ⊢

Definition 1.4. Let \mathbb{A} be an alphabet. Then a **word** w over \mathbb{A} is a finite sequence of symbols in \mathbb{A} , i.e.,

$$w = w_1 w_2 \cdots w_n$$

where $n \in \mathbb{N}$ and $w_i \in \mathbb{A}$ for every $i \in [n] = \{1, \dots, n\}$. In case $n = 0$, then w is the **empty word**, denoted by ε . The **length** $|w|$ of w is n . In particular, $|\varepsilon| = 0$.

\mathbb{A}^* denotes the set of all words over \mathbb{A} , or equivalently

$$\mathbb{A}^* = \bigcup_{n \in \mathbb{N}} \mathbb{A}^n = \bigcup_{n \in \mathbb{N}} \{w_1 \dots w_n \mid w_1, \dots, w_n \in \mathbb{A}\}.$$

⊢

Countable sets

Later on, we will need to count the number of words over a given alphabet.

Definition 1.5. A set M is **countable** if there exists an **injective** function α from \mathbb{N} **onto** M , i.e., $\alpha : \mathbb{N} \rightarrow M$ is a bijection. Thereby, we can write

$$M = \{\alpha(n) \mid n \in \mathbb{N}\} = \{\alpha(0), \alpha(1), \dots, \alpha(n), \dots\}.$$

A set M is **at most countable** if M is either finite or countable. ⊢

Lemma 1.6. Let M be a non-empty set. Then the following are equivalent.

(a) M is at most countable.

(b) There is a surjective function $f : \mathbb{N} \rightarrow M$.

(c) There is an injective function $f : M \rightarrow \mathbb{N}$. ⊢

Lemma 1.7. Let \mathbb{A} be an alphabet which is at most countable. Then \mathbb{A}^* is countable. ⊢

1.2 The alphabet of a first-order language

Definition 1.8. The **alphabet of a first-order language** consists of the following symbols.

(a) v_0, v_1, \dots (variables).

(b) $\neg, \wedge, \vee, \rightarrow, \leftrightarrow$, (negation, conjunction, disjunction, implication, if and only if).

(c) \forall, \exists , (for all, exists).

(d) \equiv , (equality).

(e) $(,)$, (parentheses).

(f) (1) For every $n \geq 1$ a set of **n-ary relation symbols**.

(2) For every $n \geq 1$ a set of **n-ary function symbols**.

(3) A set of **constants**.

Note any set in (f) can be empty. ⊢

We use \mathbb{A} to denote the set of symbols in (a)–(e), i.e., the set of **logic symbols**, while S is the set of remaining symbols in (f). Then a first-order language has

$$\mathbb{A}_S := \mathbb{A} \cup S$$

as its alphabet and S as its **symbol set**.

Thus every first-order language has the same set \mathbb{A} of logic symbols but might have different symbol set S .

1.3 Terms and formulas

Throughout this section, we fix a symbol set S .

Definition 1.9. The set T^S of **S-terms** contains precisely those words in \mathbb{A}_S^* which can be obtained by applying the following rules finitely many times.

(T1) Every variable is an S-term.

(T2) Every constant in S is an S-term.

(T3) If t_1, \dots, t_n are S-terms and f is a n -ary function symbol in S , then $ft_1 \dots t_n$ is an S-term. ⊢

Definition 1.10. The set L^S of **S-formulas** contains precisely those words in \mathbb{A}_S^* which can be obtained by applying the following rules finitely many times.

(A1) Let t_1 and t_2 be two S-terms. Then $t_1 \equiv t_2$ is an S-formula.

(A2) Let t_1, \dots, t_n be S-terms and R an n -ary relation symbol in S . Then $Rt_1 \dots t_n$ is also an S-formula.

(A3) If φ is an S-formula, then so is $\neg\varphi$.

(A4) If φ and ψ are S-formulas, then so is $(\varphi * \psi)$ where $*$ $\in \{\wedge, \vee, \rightarrow, \leftrightarrow\}$.

(A5) Let φ be an S-formula and x a variable. Then $\forall x\varphi$ and $\exists x\varphi$ are S-formulas, too.

The formulas in (A1) and (A2) are **atomic**, as they don't contain any other S-formulas as subformulas.

- $\neg\varphi$ is the **negation** of φ .
- $(\varphi \wedge \psi)$ is the **conjunction** of φ and ψ .
- $(\varphi \vee \psi)$ is the **disjunction** of φ and ψ .
- $(\varphi \rightarrow \psi)$ is the **implication** from φ to ψ .
- $(\varphi \leftrightarrow \psi)$ is the **equivalence** between φ and ψ . ⊢

Lemma 1.11. Let S be at most countable. Then both T^S and L^S are countable.

Definition 1.12. Let t be an S-term. Then $\text{var}(t)$ is the set of variables in t . Or inductively,

$$\begin{aligned}\text{var}(x) &:= \{x\}, \\ \text{var}(c) &:= \emptyset, \\ \text{var}(ft_1 \dots t_n) &:= \bigcup_{i \in [n]} \text{var}(t_i).\end{aligned}$$
⊢

Definition 1.13. Let φ be an S-formula. Then $\text{SF}(\varphi)$ is the set of subformulas in φ (which include φ itself). Or inductively,

$$\begin{aligned}\text{SF}(t_1 \equiv t_2) &:= \{t_1 \equiv t_2\}, \\ \text{SF}(Rt_1 \dots t_n) &:= \{Rt_1 \dots t_n\}, \\ \text{SF}(\neg\varphi) &:= \{\neg\varphi\} \cup \text{SF}(\varphi), \\ \text{SF}(\varphi * \psi) &:= \{\varphi * \psi\} \cup \text{SF}(\varphi) \cup \text{SF}(\psi) \quad \text{with } * \in \{\wedge, \vee, \rightarrow, \leftrightarrow\}, \\ \text{SF}(\forall x\varphi) &:= \{\forall x\varphi\} \cup \text{SF}(\varphi), \\ \text{SF}(\exists x\varphi) &:= \{\exists x\varphi\} \cup \text{SF}(\varphi).\end{aligned}$$
⊢

Definition 1.14. Let φ be an S-formula and x a variable. We say that **an occurrence of x in φ is free** if it is not in the scope of any $\forall x$ or $\exists x$. Otherwise, the occurrence is **bound**.

$\text{free}(\varphi)$ is the set of variables which have free occurrences in φ . Or inductively,

$$\begin{aligned}\text{free}(t_1 \equiv t_2) &:= \text{var}(t_1) \cup \text{var}(t_2), \\ \text{free}(Rt_1 \dots t_n) &:= \bigcup_{i \in [n]} \text{var}(t_i), \\ \text{free}(\neg\varphi) &:= \text{free}(\varphi), \\ \text{free}(\varphi * \psi) &:= \text{free}(\varphi) \cup \text{free}(\psi) \quad \text{with } * \in \{\wedge, \vee, \rightarrow, \leftrightarrow\}, \\ \text{free}(\forall x\varphi) &:= \text{free}(\varphi) \setminus \{x\}, \\ \text{free}(\exists x\varphi) &:= \text{free}(\varphi) \setminus \{x\}.\end{aligned}$$
⊢

Example 1.15. The formula below shows that a variable might have both free and bound occurrences in the same formula.

$$\begin{aligned}\text{free}((Rxy \rightarrow \forall y \neg y \equiv z)) &= \text{free}(Rxy) \cup \text{free}(\forall y \neg y \equiv z) \\ &= \{x, y\} \cup (\text{free}(y \equiv z) \setminus \{y\}) = \{x, y, z\}.\end{aligned}$$
⊢

Definition 1.16. An S-formula is an **S-sentence** if $\text{free}(\varphi) = \emptyset$. ⊢

Recall that **actual** variables we can use are v_0, v_1, \dots

Definition 1.17. Let $n \in \mathbb{N}$. Then

$$L_n^S := \{ \varphi \mid \varphi \text{ an } S\text{-formula with } \text{free}(\varphi) \subseteq \{v_0, \dots, v_{n-1}\} \}.$$

In particular, L_0^S is the set of S -sentences. \dashv

2 The Semantics of First-order Logic

2.1 Structures and interpretations

We fix a symbol set S .

Definition 2.1. An S -**structure** is a pair $\mathcal{A} = (A, a)$ which satisfies the following conditions.

1. $A \neq \emptyset$ is the **universe** of \mathcal{A} .

2. a is a **function** defined on S such that:

(a) Let $R \in S$ be an n -ary relation symbol. Then $a(R) \subseteq A^n$.

(b) Let $f \in S$ be an n -ary function symbol. Then $a(f) : A^n \rightarrow A$.

(c) $a(c) \in A$ for every constant $c \in S$.

For better readability, we write $R^{\mathcal{A}}$, $f^{\mathcal{A}}$, and $c^{\mathcal{A}}$, or even R^A , f^A , and c^A , instead of $a(R)$, $a(f)$, and $a(c)$. Thus for $S = \{R, f, c\}$ we might write an S -structure as

$$\mathcal{A} = (A, R^{\mathcal{A}}, f^{\mathcal{A}}, c^{\mathcal{A}}) = (A, R^A, f^A, c^A).$$

Examples 2.2. 1. For $S_{Ar} := \{+, \cdot, 0, 1\}$ the S_{Ar} -structure

$$\mathcal{N} = (\mathbb{N}, +^{\mathcal{N}}, \cdot^{\mathcal{N}}, 0^{\mathcal{N}}, 1^{\mathcal{N}})$$

is the standard model of natural numbers with addition, multiplication, and constants 0 and 1.

2. For $S_{Ar}^< := \{+, \cdot, 0, 1, <\}$ we have an $S_{Ar}^<$ -structure

$$\mathcal{N}^< = (\mathbb{N}, +^{\mathcal{N}}, \cdot^{\mathcal{N}}, 0^{\mathcal{N}}, 1^{\mathcal{N}}, <^{\mathcal{N}}),$$

i.e., the standard model of \mathbb{N} with the natural ordering $<$. \dashv

Definition 2.3. An **assignment** in an S -structure \mathcal{A} is a mapping

$$\beta : \{v_i \mid i \in \mathbb{N}\} \rightarrow A.$$

Definition 2.4. An S -**interpretation** \mathcal{I} is a pair (\mathcal{A}, β) where \mathcal{A} is an S -structure and β is an assignment in \mathcal{A} . \dashv

Definition 2.5. Let β be an assignment in \mathcal{A} , $a \in A$, and x a variable. Then $\beta \frac{a}{x}$ is the assignment defined by

$$\beta \frac{a}{x}(y) := \begin{cases} a, & \text{if } y = x, \\ \beta(y), & \text{otherwise.} \end{cases}$$

Then, for the S -interpretation $\mathcal{I} = (\mathcal{A}, \beta)$ we use $\mathcal{I} \frac{a}{x}$ to denote the S -interpretation $(\mathcal{A}, \beta \frac{a}{x})$. \dashv

Definition 2.6. Let \mathcal{A} and \mathcal{B} be two S-structures. Their **direct product** $\mathcal{A} \times \mathcal{B}$ is the S-structure defined as follows.

- The universe of $\mathcal{A} \times \mathcal{B}$ is $A \times B$.
- For every n-ary relation symbol $R \in S$

$$R^{\mathcal{A} \times \mathcal{B}} := \{((a_1, b_1), \dots, (a_n, b_n)) \mid (a_1, \dots, a_n) \in R^{\mathcal{A}} \text{ and } (b_1, \dots, b_n) \in R^{\mathcal{B}}\}.$$

- For every n-ary function symbol $f \in S$

$$f^{\mathcal{A} \times \mathcal{B}}((a_1, b_1), \dots, (a_n, b_n)) := (f^{\mathcal{A}}(a_1, \dots, a_n), f^{\mathcal{B}}(b_1, \dots, b_n)).$$

- For every constant $c \in S$

$$c^{\mathcal{A} \times \mathcal{B}} := (c^{\mathcal{A}}, c^{\mathcal{B}}). \quad \dashv$$

2.2 The satisfaction relation $\mathcal{I} \models \varphi$

We fix an S-interpretation $\mathcal{I} = (\mathcal{A}, \beta)$. $\rightarrow \mathcal{I} \models$

Definition 2.7. For every S-term t we define its **interpretation** $\mathcal{I}(t)$ by induction on the construction of t . $t \in \mathcal{T}^S$

- (a) $\mathcal{I}(x) = \beta(x)$ for a variable x .
- (b) $\mathcal{I}(c) = c^{\mathcal{A}}$ for a constant $c \in S$. $\rightarrow \text{BP } a(c)$
- (c) Let $f \in S$ be an n-ary function symbol and t_1, \dots, t_n S-terms. Then $\rightarrow \text{BP } a(f)$

$$\mathcal{I}(ft_1 \dots t_n) = f^{\mathcal{A}}(\mathcal{I}(t_1), \dots, \mathcal{I}(t_n)). \quad \dashv$$

Example 2.8. Let $S := S_{\text{Gr}} = \{\circ, e\}$ and $\mathcal{I} := (\mathcal{A}, \beta)$ with $\mathcal{A} = (\mathbb{R}, +, 0)$, $\beta(v_0) = 2$, and $\beta(v_2) = 6$. Then $\mathcal{I}(x+y) = \mathcal{I}(x) + \mathcal{I}(y)$

$$\begin{aligned} \mathcal{I}(v_0 \circ (e \circ v_2)) &= \mathcal{I}(v_0) + \mathcal{I}(e \circ v_2) \\ &= 2 + (\mathcal{I}(e) + \mathcal{I}(v_2)) = 2 + (0 + 6) = 2 + 6 = 8. \end{aligned} \quad \dashv$$

Definition 2.9. Let φ be an S-formula. We define $\mathcal{I} \models \varphi$ by induction on the construction of φ . $\rightarrow \text{equality}$

- (a) $\mathcal{I} \models t_1 \equiv t_2$ if $\mathcal{I}(t_1) = \mathcal{I}(t_2)$. $\rightarrow \text{symbol}$
- (b) $\mathcal{I} \models Rt_1 \dots t_n$ if $(\mathcal{I}(t_1), \dots, \mathcal{I}(t_n)) \in R^{\mathcal{A}}$. $\rightarrow \text{equality}$
- (c) $\mathcal{I} \models \neg \varphi$ if $\mathcal{I} \not\models \varphi$ (i.e., it is **not** the case that $\mathcal{I} \models \varphi$).
- (d) $\mathcal{I} \models (\varphi \wedge \psi)$ if $\mathcal{I} \models \varphi$ and $\mathcal{I} \models \psi$.
- (e) $\mathcal{I} \models (\varphi \vee \psi)$ if $\mathcal{I} \models \varphi$ or $\mathcal{I} \models \psi$.
- (f) $\mathcal{I} \models (\varphi \rightarrow \psi)$ if $\mathcal{I} \models \varphi$ implies $\mathcal{I} \models \psi$.
- (g) $\mathcal{I} \models (\varphi \leftrightarrow \psi)$ if $(\mathcal{I} \models \varphi \text{ if and only if } \mathcal{I} \models \psi)$.
- (h) $\mathcal{I} \models \forall x \varphi$ if for all $a \in A$ we have $\mathcal{I}_x^a \models \varphi$.
- (i) $\mathcal{I} \models \exists x \varphi$ if for some $a \in A$ we have $\mathcal{I}_x^a \models \varphi$.

If $\mathcal{I} \models \varphi$, then \mathcal{I} is a **model** of φ , or \mathcal{I} **satisfies** φ .

Let Φ be a set of S-formulas. Then $\mathcal{I} \models \Phi$ if $\mathcal{I} \models \varphi$ for all $\varphi \in \Phi$. Similarly as above, we say that \mathcal{I} is a **model** of Φ , or \mathcal{I} **satisfies** Φ . \dashv

$\mathcal{I} \models \forall x, x \equiv x$

$$\Rightarrow \text{for all } a \in A \quad I \frac{a}{x} \models x=x$$

$$\text{i.e. } (\beta \frac{a}{x})(x) = (\beta \frac{a}{x})(x) \Rightarrow a=a$$

Example 2.10. Let $S := S_{Gr}$ and $\mathcal{I} := (\mathcal{A}, \beta)$ with $\mathcal{A} = (\mathbb{R}, +, 0)$ and $\beta(x) = 9$ for all variables x . Then

$$\begin{aligned} \mathcal{I} \models \forall v_0 v_0 \circ e \equiv v_0 &\iff \text{for all } r \in \mathbb{R} \text{ we have } \mathcal{I} \frac{r}{v_0} \models v_0 \circ e \equiv v_0, \\ &\iff \text{for all } r \in \mathbb{R} \text{ we have } r + 0 = r. \end{aligned} \quad \dashv$$

Definition 2.11. Let Φ be a set of S -formulas and φ an S -formula. Then φ is a **consequence** of Φ , written $\Phi \models \varphi$, if for any interpretation \mathcal{I} it holds that $\mathcal{I} \models \Phi$ implies $\mathcal{I} \models \varphi$.

For simplicity, in case $\Phi = \{\psi\}$ we write $\psi \models \varphi$ instead of $\{\psi\} \models \varphi$.

Example 2.12. Let

$$\begin{aligned} \Phi_{Gr} := \{ &\forall v_0 \forall v_1 \forall v_2 (v_0 \circ v_1) \circ v_2 \equiv v_0 \circ (v_1 \circ v_2), \\ &\forall v_0 v_0 \circ e \equiv v_0, \forall v_0 \exists v_1 v_0 \circ v_1 \equiv e \}. \end{aligned}$$

Then it can be shown that

$$\Phi_{Gr} \models \forall v_0 e \circ v_0 \equiv v_0.$$

and

$$\Phi_{Gr} \models \forall v_0 \exists v_1 v_1 \circ v_0 \equiv e.$$

Definition 2.13. An S -formula φ is **valid**, written $\models \varphi$, if $\emptyset \models \varphi$. Or equivalently, $\mathcal{I} \models \varphi$ for any \mathcal{I} .

Definition 2.14. An S -formula φ is **satisfiable**, if there exists an S -interpretation \mathcal{I} with $\mathcal{I} \models \varphi$. A set Φ of S -formulas is satisfiable if there exists an S -interpretation \mathcal{I} such that $\mathcal{I} \models \varphi$ for every $\varphi \in \Phi$.

The next lemma is essentially the method of **proof by contradiction**.

Lemma 2.15. Let Φ be a set of S -formulas and φ an S -formula. Then $\Phi \models \varphi$ if and only if $\Phi \cup \{\neg \varphi\}$ is not satisfiable.

Proof:

$$\begin{aligned} \Phi \models \varphi &\iff \text{Every model of } \Phi \text{ is a model of } \varphi, \\ &\iff \text{there is no model } \mathcal{I} \text{ with } \mathcal{I} \models \Phi \text{ and } \mathcal{I} \not\models \varphi, \\ &\iff \text{there is no model } \mathcal{I} \text{ with } \mathcal{I} \models \Phi \cup \{\neg \varphi\}, \\ &\iff \Phi \cup \{\neg \varphi\} \text{ is not satisfiable.} \end{aligned} \quad \square$$

Definition 2.16. Two S -formulas φ and ψ are **logic equivalent** if $\varphi \models \psi$ and $\psi \models \varphi$.

Example 2.17. Let φ be an S -formula. We define a logic equivalent φ^* which does not contain the logic symbols $\wedge, \rightarrow, \leftrightarrow, \forall$.

$$\begin{aligned} \varphi^* &:= \varphi \quad \text{if } \varphi \text{ is atomic,} \\ (\neg \varphi)^* &:= \neg \varphi^*, \\ (\varphi \wedge \psi)^* &:= \neg(\neg \varphi^* \vee \neg \psi^*), \\ (\varphi \vee \psi)^* &:= (\varphi^* \vee \psi^*), \\ (\varphi \rightarrow \psi)^* &:= (\neg \varphi^* \vee \psi^*), \\ (\varphi \leftrightarrow \psi)^* &:= \neg(\varphi^* \vee \psi^*) \vee \neg(\neg \varphi^* \vee \neg \psi^*), \\ (\forall x \varphi)^* &:= \neg \exists x \neg \varphi^*, \\ (\exists x \varphi)^* &:= \exists x \varphi^*. \end{aligned}$$

Thus, it suffices to consider \neg, \vee, \exists as the only logic symbols in any given φ .

逻辑推理不是依赖于解释。

任何解释都是对的

“公理集”是空的

e.g. $\forall x x=x$...

$a=b$

$\Leftrightarrow \emptyset \models (a=b)$

3 Exercises

Exercise 3.1. Using first-order logic to express that

$$\lim_{n \rightarrow \infty} f(n) = 4.$$

In particular, please specify the symbol set S and the appropriate S -sentence.

Exercise 3.2. A directed graph $G = (V, E)$ consists of a set V of vertices and a set E of directed edges. It can be viewed as an S -structure \mathcal{A} with $S = \{R\}$, where R is binary relation symbol. More precisely

$$A := V \quad \text{and} \quad R^A := \{(u, v) \mid \text{there is a directed edge in } G \text{ from } u \text{ to } v\}.$$

(i) Let $k \geq 3$. A **directed k -cycle** is the structure \mathcal{C}_k with

$$C_k := [k] = \{1, 2, \dots\} \quad \text{and} \quad R^{C_k} := \{(i, i+1) \mid i \in [k-1]\} \cup \{(k, 1)\}.$$

What is $\mathcal{C}_4 \times \mathcal{C}_3$?

(ii) Let \mathcal{G}_1 and \mathcal{G}_2 be two directed graphs. Furthermore, let $u_1, v_1 \in G_1$ and $u_2, v_2 \in G_2$. Assume there is a directed path from u_1 to v_1 in \mathcal{G}_1 , i.e., for some $w_1, \dots, w_n \in G_1$ we have $w_1 = u_1$, $w_n = v_1$, and $(w_i, w_{i+1}) \in R^{G_1}$ for all $i \in [n-1]$. And there is a directed path from u_2 to v_2 in \mathcal{G}_2 .

Is there a directed path from (u_1, u_2) to (v_1, v_2) in $\mathcal{G}_1 \times \mathcal{G}_2$?

Exercise 3.3. Prove Example 2.12.

Exercise 3.4. An S -formula is **positive** if it contains no logic symbols \neg , \rightarrow , and \leftrightarrow . Prove that every positive formula is satisfiable.

$A \in V$