Completeness theorems for temporal logics extended with Löb and Grzegorczyk axioms via selective filtration

Daniel Rogozin

Lomonosov Moscow State University

1 Temporal logic background

Definition 1. A temporal language

$$\phi, \psi ::= p \mid \perp \mid \phi \rightarrow \psi \mid \Diamond \phi \mid \Diamond^{-} \phi$$

Here and below, $\neg \phi = \phi \rightarrow \bot$, $\Box \phi = \neg \diamondsuit \neg \phi$, $\Box^{-} \phi = \neg \diamondsuit^{-} \neg \phi$. The underlying logic is **K**.t, see [1] or [2]:

Definition 2. Minimal normal temporal logic

1. Classical propositional calculus

$$2. \Box (p \to q) \to (\Box p \to \Box q)$$

$$\beta. \Box^-(p \to q) \to (\Box^- p \to \Box^- q)$$

4.
$$\lozenge^- \square p \to p$$

5.
$$\lozenge \Box^- p \to p$$

6. Inference rules:

$$rac{\phi \qquad \phi
ightarrow \psi}{\psi} \, ext{MP} \qquad \qquad rac{\phi(p_1, \dots, p_n)}{\phi(p_1 := \psi_1, \dots, p_n := \psi_n)} \, ext{Sub} \ rac{\phi}{\Box \phi} \, ext{Nec} \qquad \qquad rac{\phi}{\Box^- \phi} \, ext{Nec}^-$$

Definition 3. By normal temporal logic (or temporal logic) we mean the set of formulae that contains Kripke axioms for both boxes, $\lozenge \neg p \to p$, $\lozenge \neg p \to p$, and closed under both necessitation rules, MP, and Sub.

Definition 4. Kripke model

Let $\mathcal{F} = \langle W, R \rangle$ be a frame, then Kripke model is a tuple $\mathcal{M} = \langle \mathcal{F}, \vartheta \rangle$, where $\vartheta : PV \to 2^W$ is a valuation. A truth condition is defined as follows:

1.
$$\mathcal{M}, x \models p \Leftrightarrow x \in \vartheta(p)$$

- 2. $\mathcal{M}, x \not\models \bot$
- 3. $\mathcal{M}, x \models \phi \rightarrow \psi \Leftrightarrow \mathcal{M}, x \models \phi \Rightarrow \mathcal{M}, x \models \psi$
- 4. $\mathcal{M}, x \models \Diamond \phi \Leftrightarrow \exists y \in R(x) \ \mathcal{M}, y \models \phi$
- 5. $\mathcal{M}, x \models \lozenge^- \phi \Leftrightarrow \exists y \in R^{-1}(x) \ \mathcal{M}, y \models \phi$

The truth condition for boxes are defined as:

- 1. $\mathcal{M}, x \models \Box \phi \Leftrightarrow \forall y \in R(x) \ \mathcal{M}, y \models \phi$
- 2. $\mathcal{M}, x \models \Box^- \phi \Leftrightarrow \forall y \in R^{-1}(x) \ \mathcal{M}, y \models \phi$

Definition 5.

- 1. $\mathcal{M} \models \varphi \Leftrightarrow \forall x \in W \ \mathcal{M}, x \models \varphi$
- 2. $\mathcal{F} \models \varphi \Leftrightarrow \forall \vartheta \ \mathcal{M} \models \varphi, \ where \ \mathcal{M} = \langle \mathcal{F}, \vartheta \rangle$
- 3. Let \mathcal{F} be a Kripke frame, then a temporal logic of \mathcal{F} is the set of formulae that valid on \mathcal{F} , i.e., $TL(\mathcal{F}) = \{ \varphi \in Fm \mid \mathcal{F} \models \varphi \}$
- 4. Let \mathbb{F} be a class of Kripke frames, then $\mathrm{TL}(\mathbb{F}) = \bigcap_{\mathcal{F} \in \mathbb{F}} \mathrm{TL}(\mathcal{F})$
- 5. Let \mathcal{L} be a temporal logic, then $Frames(\mathcal{L}) = \{\mathcal{F} \mid \mathcal{F} \models \mathcal{L}\}$

A temporal p-morphism extends the notion of a standard p-morphism with the lifting property for the converse relation [2]:

Definition 6. Let $\mathcal{F}_1 = \langle W_1, R_1 \rangle$, $\mathcal{F}_2 = \langle W_2, R_1 \rangle$ be Kripke frames, then a p-morphism is a map $f: \mathcal{F}_1 \to \mathcal{F}_2$ with the following data:

- 1. $aR_1b \Rightarrow f(a)R_2f(b)$
- 2. $f(a)R_2c \Rightarrow \exists b \in W_1 \ f(b) = c \& aR_1b$
- 3. $cR_2f(a) \Rightarrow \exists b \in W_1 \ f(b) = c \& bR_1a$

Definition 7. Let \mathcal{M}_1 , \mathcal{M}_2 be Kripke models, then $f: \mathcal{M}_1 \to \mathcal{M}_2$ is a temporal p-morphism, if f is a temporal p-morphism of underlying frames and the following condition holds:

$$\mathcal{M}_1, x \models p \Leftrightarrow \mathcal{M}_2, f(x) \models p \text{ for each variable } p$$

Lemma 1.

- 1. $\mathcal{M}_1, x \models \varphi \Leftrightarrow \mathcal{M}_2, f(x) \models \varphi$.
- 2. If $\mathcal{F}_1 \to \mathcal{F}_2$, then $\mathrm{TL}(\mathcal{F}_1) \subseteq \mathrm{TL}(\mathcal{F}_2)$.

Definition 8. Let $\mathcal{F} = \langle W, R \rangle$ be a frame, then a formula ϕ is \mathcal{F} -satisfiable, if $\mathcal{F} \not\models \neg \phi$, i.e. there exists a valuation ϑ such that $\mathcal{M}, x \models \phi$ for a model $\mathcal{M} = \langle \mathcal{F}, \vartheta \rangle$ and $x \in W$.

Definition 9. Let \mathcal{L} be a normal temporal logic, then a formula ϕ is \mathcal{L} -consistent, if $\mathcal{L} \not\vdash \neg \phi$

Lemma 2. Let \mathcal{L} be a normal temporal logic, then $\mathcal{L} = \mathrm{TL}(\mathbb{F})$ iff every $\mathbb{F} \models \mathcal{L}$ and every \mathcal{L} -consistent formula is \mathcal{F} -satisfiable.

Lemma 3. Let \mathbb{F} be a class of frames, then $\mathrm{TL}(\mathbb{F}) = \mathrm{Cones}(\mathbb{F})$

Definition 10.

1.
$$\mathbf{AL}^+ = \Box(\Box p \to p) \to \Box p = \Diamond p \to \Diamond(p \land \neg \Diamond p)$$

2.
$$\mathbf{AGrz}^+ = \Box(\Box(p \to \Box p) \to p) \to p$$

Definition 11.

1.
$$\mathbf{GL}.\mathbf{t}^+ = \mathbf{K}.\mathbf{t} \oplus \mathbf{AL}^+$$

2.
$$\mathbf{GL}.\mathbf{t} = \mathbf{GL}.\mathbf{t}^+ \oplus \mathbf{AL}^-, \text{ where } \mathbf{AL}^- = \lozenge^- p \to \lozenge^- (p \land \neg \lozenge^- p)$$

3.
$$\mathbf{Grz}.\mathbf{t}^+ = \mathbf{K}.\mathbf{t} \oplus \mathbf{AGrz}^+$$

4.
$$\mathbf{Grz.t^+} = \mathbf{AGrz.t^+} \oplus \mathbf{AGrz^-}, where \mathbf{AGrz^-} = \Box^-(\Box^-(p \to \Box^-p) \to p) \to p$$

Proposition 1. Let $\mathcal{F} = \langle W, R \rangle$ be a frame, then

1.
$$\mathcal{F} \models \mathbf{AL}^+ \Leftrightarrow R$$
 is transitive and Noetherian

- 2. $\mathcal{F} \models \mathbf{Grz}^+ \Leftrightarrow R$ is reflexive, transitive and there are no increasing chains $x_0Rx_1R...$ such that $x_i \neq x_{i+1}$. Equivalently, any non-empty subset has a R-maximal element.
- 3. $\mathcal{F} \models \mathbf{AL}^- \Leftrightarrow R$ is transitive and R^{-1} is Noetherian, that is, there are no descreasing $x_0 R^{-1} x_1 R^{-1} x_2 \dots$ Equivalently, any non-empty subset has a R-minimal element.
- x₀R⁻¹x₁R⁻¹x₂.... Equivalently, any non-empty subset has a R-minimal element.
 4. F ⊨ Grz⁻ ⇔ R is reflexive, transitive and there are no decreasing chains x₀R⁻¹x₁R⁻¹... such that x_i ≠ x_i.

Proposition 2. Let $\mathcal{F} = \langle W, R \rangle$ be a frame, then

1. If
$$\mathcal{F} \models \mathbf{AL}$$
, then $\mathcal{F} \models \mathbf{K}4.\mathbf{t}$

2. If
$$\mathcal{F} \models \mathbf{Grz}^+$$
, then $\mathcal{F} \models \mathbf{S}4.\mathbf{t}$

Proof

1. If
$$\mathcal{F} \models \mathbf{AL}$$
, then $\mathcal{F} \models \Diamond \Diamond p \rightarrow \Diamond p$. Hence, $\mathcal{F} \models \Diamond^- \Diamond^- p \rightarrow \Diamond^- p$.

2. The argument is similar to the previous one.

A selective filtration is defined standardly, e.g. [3].

Definition 12. Selective filtration

Let $\mathcal{M} = \langle W, R, \vartheta \rangle$ be a Kripke models, $W' \subseteq W$, $R' \subseteq R$, let Ψ be a set of formulae closed under subformulae. Let us define $\vartheta'(p) = \vartheta(p) \cap W'$ for $p \in \Psi$. Then a submodel $\mathcal{M}' = \langle W', R', \vartheta' \rangle$ is a selective filtration of \mathcal{M} through Ψ , if the following condition holds:

1.
$$\forall \Diamond \phi \in \Psi \ \forall x \in W' \ \mathcal{M}, x \models \Diamond \phi \Rightarrow \exists y \in R'(x) \ \mathcal{M}, y \models \phi$$

2.
$$\forall \lozenge \neg \phi \in \Psi \ \forall x \in W' \ \mathcal{M}, x \models \lozenge \neg \phi \Rightarrow \exists y \in R'^{-1}(x) \ \mathcal{M}, y \models \phi$$

Lemma 4. Let $\mathcal{M} = \langle W, R, \vartheta \rangle$ be a Kripke model, Ψ a set of formulae closed under subformulae and \mathcal{M}' is a temporal selective filtration of \mathcal{M} through Ψ , then for each $\phi \in \Psi$ and $x \in W'$:

$$\mathcal{M}, x \models \phi \Leftrightarrow \mathcal{M}', x \models \phi$$

2 Selective filtration for observed logics

2.1 GL.t

We show that every **GL.t**-consistent formula φ is satisfiable in some **GL.t**-frame. Then there exists a maximal set x such that $\varphi \in x$. Since x is maximal, then $\Diamond \phi \to \Diamond (\varphi \land \neg \Diamond \varphi), \Diamond \neg \phi \to \Diamond \neg (\varphi \land \neg \Diamond \neg \varphi) \in x$. That is, $\Diamond \phi \notin x$ or $\Diamond (\varphi \land \neg \Diamond \varphi) \in x$ and $\Diamond \neg \phi \notin x$ or $\Diamond \neg (\varphi \land \neg \Diamond \neg \varphi) \in x$. Thus, there exist $y_1 \in R_{\mathbf{GL},\mathbf{t}}(x)$ and $y_2 \in R_{\mathbf{GL},\mathbf{t}}^{-1}(x)$ such that $\Diamond (\varphi \land \neg \Diamond \varphi) \in y_1$ and $\Diamond \neg (\varphi \land \neg \Diamond \neg \varphi) \in y_2$.

Let us define

$$V_{\varphi} = V_{\varphi_1} \cup V_{\varphi_2}$$

where $V_{\varphi_1} = \{y_1 \in W_{\mathbf{GL.t}} | \mathcal{M}_{\mathbf{GL.t}}, y_1 \models \psi \land \neg \diamondsuit \psi, \psi \in \mathrm{Sub}(\varphi)\}\$ and $V_{\varphi_2} = \{y_2 \in W_{\mathbf{GL.t}} | \mathcal{M}_{\mathbf{GL.t}}, y_2 \models \psi \land \neg \diamondsuit \neg \psi, \psi \in \mathrm{Sub}(\varphi)\}.$

Lemma 5. $\mathcal{M}_{\mathbf{GL},\mathbf{t}} \uparrow V_{\varphi}$ is a temporal selective filtration through $\mathrm{Sub}(\varphi)$

Let us denote $R_{\mathbf{GL.t}} \cap V_{\varphi}$ as R'.

Proof.

- 1. Let $\diamond \psi \in \text{Sub}$ and $\mathcal{M}_{\mathbf{GL},\mathbf{t}^+}, x \models \diamond \psi$ for $x \in \mathcal{W}_{\mathbf{GL},\mathbf{t}} \cap V_{\varphi}$, then there exists $y \in R_{\mathbf{GL},\mathbf{t}^+}(x)$ such that $\mathcal{M}_{\mathbf{GL},\mathbf{t}}, y \models \phi \land \neg \diamond \psi$. Hence, $y \in V_{\varphi}$.

 On the other hand, $\mathcal{M}_{\mathbf{GL},\mathbf{t}}, x \models \psi \land \neg \diamond \psi$ and, consequently, $x \in W_{\mathbf{GL},\mathbf{t}^+} \uparrow V_{\varphi} \times V_{\varphi}$. It is clear that $\mathcal{M}_{\mathbf{GL},\mathbf{t}}, y \models \psi$ and xR'y.
- 2. The similar argument for \diamondsuit^- .

Lemma 6. $\mathcal{F}_{\mathbf{GL},\mathbf{t}} \uparrow V_{\varphi} \models \mathbf{GL}.\mathbf{t}$

Proof. It is obviously irreflexive and transitive. Let V' be a non-empty subset of V_{φ} and V' has no R'-minimal element. That is, for each $x \in V'$ there exists $y \in V'$ such that yR'x. Let us consider two cases:

1. $x \in V_{\varphi_1}$, then $\psi \land \neg \diamondsuit \psi$ for some $\psi \in \operatorname{Sub}(\varphi)$. Hence, $\diamondsuit^-(\psi \land \neg \diamondsuit \psi) \in y$. On the other hand, $\diamondsuit^-(\psi \land \neg \diamondsuit \psi) \to \diamondsuit^-((\psi \land \neg \diamondsuit \psi) \land \neg \diamondsuit^-(\psi \land \neg \diamondsuit \psi)) \in y$. Thus, $\diamondsuit^-((\psi \land \neg \diamondsuit \psi) \land \neg \diamondsuit^-(\psi \land \neg \diamondsuit \psi)) \in y$. Thus, there exists $z \in R'^{-1}(y)$ such that $(\psi \land \neg \diamondsuit \psi) \land \neg \diamondsuit^-(\psi \land \neg \diamondsuit \psi) \in z$. Then $\psi \land \neg \diamondsuit \psi \in z$ and $\neg \diamondsuit^-(\psi \land \neg \diamondsuit \psi) \in z$. Then, $\diamondsuit^-(\psi \land \neg \diamondsuit \psi) \in z$ since there exists $z' \in R'^{-1}(z)$ by our assumption.

Contradiction.

2. $x \in V_{\varphi_2}$, then $\psi \land \neg \diamondsuit \neg \psi \in x$ for some $\psi \in \operatorname{Sub}(\varphi)$. Then $\phi, \neg \diamondsuit \neg \psi \in x$. V' has no R'-minimal element, then there exists $y \in R'^{-1}(x)$. Thus $\diamondsuit \neg \phi \in x$. Contradiction.

2.2 GL.t⁻

Let us show that every $\mathbf{GL.t}^-$ -consistent formula is satisfiable in some $\mathbf{GL.t}$ frame. Let φ be a $\mathbf{GL.t}$ -consistent formula, then there exists $\Gamma \in \mathcal{F}_{\mathbf{GL.t}^+}$ such that $\mathcal{M}_{\mathbf{GL.t}^+}, x \models \varphi$. It is clear that $\Diamond \phi \to \Diamond (\varphi \land \neg \Diamond \varphi) \in x$. Hence, $\Diamond \phi \notin x$ or $\Diamond (\varphi \land \neg \Diamond \varphi) \in x$. Hence, there exists $y \in R_{\mathbf{GL.t}^+}(x)$ such that $\varphi \in y$ and $\neg \Diamond \varphi \in y$.

Let us define

$$V_{\varphi} = V_1 \cap \downarrow V_2$$

where $V_1 = \{y \in \mathcal{W}_{\mathbf{GL.t}^+} | \mathcal{M}_{\mathbf{GL.t}^+}, y \models \psi \land \neg \diamondsuit \psi, \psi \in \mathrm{Sub}(\psi)\}\ \text{and}\ V_2 = \{z \in \mathcal{W}_{\mathbf{GL.t}^+} | \mathcal{M}_{\mathbf{GL.t}^+}, y \models \diamondsuit^-\psi, \diamondsuit^-\psi \in \mathrm{Sub}(\varphi)\}\ \text{and}\ \downarrow V_2 = V_2 \cup \{y \in V_2 \mid \exists x \in W_{\mathbf{GL.t}^+} \ yRx\}$

Lemma 7. $\mathcal{M}_{\mathbf{GL},\mathbf{t}^+} \uparrow V_{\varphi}$ is a selective filtration through $\mathrm{Sub}(\varphi)$

Proof. One needs to check that both conditions for diamonds holds. Here we denote $R_{\mathbf{GL.t}^+} \uparrow V_{\varphi} \times V_{\varphi}$ as R'.

1

2. Let $\diamondsuit^-\psi \in \text{Sub}$ and $\mathcal{M}_{\mathbf{GL},\mathbf{t}^+}, x \models \diamondsuit^-\psi$ for $x \in \mathcal{W}_{\mathbf{GL},\mathbf{t}^+} \cap V_{\varphi}$. By construction, there exists $y \in S^{-1}(x)$ such that $\mathcal{M}_{\mathbf{GL},\mathbf{t}^+}, y \models \psi$.

Lemma 8. $\mathcal{F}_{\mathbf{GL}.\mathbf{t}^+} \uparrow V_{\varphi} \models \mathbf{GL}.\mathbf{t}^+$

Proof. By construction.

Theorem 1.

- 1. $\mathbf{GL}.\mathbf{t}^+ = \mathrm{TL}(\mathrm{Frames}(\mathbf{GL}.\mathbf{t}^+))$
- 2. GL.t = TL(Frames(GL.t))
- 3. $\mathbf{Grz.t^+} = \mathrm{TL}(\mathrm{Frames}(\mathbf{Grz.t^+}))$
- 4. Grz.t = TL(Frames(Grz.t))

Proof.

1.

Theorem 2. $\mathbf{Grz}.\mathbf{t}^+ = \mathrm{TL}(\mathrm{Frames}(\mathbf{Grz}.\mathbf{t}^+))$

Proof.

3 Finite model property

Here we introduce the notion of a temporal unravelling [4].

Definition 13. Let $\mathcal{F} = \langle W, R, R^{-1} \rangle$ be a cone with root r, then the temporal unravelling is the frame $\mathcal{F}^{\#} = \langle W^{\#}, R^{\#}, R^{\#}_{-1} \rangle$, where $W^{\#}$ is the set of reduced paths and $\alpha R^{\#}\beta \Leftrightarrow \beta = \langle \alpha, 1, x \rangle$ for some $x \in \mathcal{W}$ and $\alpha R^{\#}_{-1}\beta \Leftrightarrow \beta = \langle \alpha, 0, x \rangle$ for some $x \in \mathcal{W}$.

Lemma 9. Let $\mathcal{F}^{\#}$ be a temporal tree, then $\pi: \mathcal{F}^{\#} \to \mathcal{F}$ is a two-sided p-morphism, where $\pi: \langle \alpha, i, x \rangle \mapsto x$.

Proof. See, e.g. [4].

3.1 Unravelling for GL.t and GL.t⁺

Definition 14. Let $\mathcal{F} = \langle W, R \rangle$ be a temporal frame, then \mathcal{F} is a two-sided transitive tree, if $\langle W, R \rangle$ and $\langle W, R^{-1} \rangle$ are rooted partial orders with a root r such that R(x) and $R^{-1}(x)$ are finite chains for each $x \in W$.

Proposition 3. Let $\mathcal{F} = \langle W, R \rangle$ be a temporal frame s.t. $\langle W, R \rangle$ and $\langle W, R^{-1} \rangle$ are strict orders of finite height, then there exists a two-sided irreflexive tree \mathcal{T} such that $\mathcal{T} \to \mathcal{F}$.

Proof. Follows from the general unravelling construction.

Let φ be a **GL**.t-consistent formula, then there exists a cone \mathcal{F} and a valuation ϑ , such that $\mathcal{M}, x \models \varphi$, where $\mathcal{M} = \langle W, \vartheta \rangle$. \mathcal{F} is a p-morphic image of $\mathcal{F}^{\#}$. Thus, φ is satisfiable in $\mathcal{F}^{\#}$, that is, there exists a model $\mathcal{M}^{\#}$ such that $\mathcal{M}^{\#}, \alpha \models \varphi$.

Let $\Psi = \{ \Diamond \psi | \Diamond \psi \in \operatorname{Sub}(\varphi) \} \cup \{ \Diamond^-\psi | \Diamond^-\psi \in \operatorname{Sub}(\varphi) \}$ and $\Psi = \{ \Diamond \psi_1, \dots, \Diamond \psi_m, \Diamond^-\psi_1', \dots, \Diamond^-\psi_n' \}$. We build a selective filtration of $\mathcal{M}^\#$ inductively. Let us put $V_0 = \{ \alpha \}$. Let $\beta, \gamma \in V_i$ such that $\mathcal{M}^\#, \beta \models \models \Diamond \psi$ and $\mathcal{M}^\#, \gamma \models \models \Diamond^-\psi'$. We take $\beta' \in R^\#(\beta)$ and $\gamma' \in R_{-1}^\#(\gamma)$ such that $\mathcal{M}^\#, \beta' \models \psi$ and $\mathcal{M}^\#, \gamma' \models \psi'$. Let us put $V_{i+1} = \bigcup_{\beta, \gamma \in V_i} V_{\beta, \gamma}$.

Let us note that such $|V_{\beta,\gamma}| \leq \max(m,n)$ for each i. Thus, V_i is finite for each i, hence, $V_{n+1} = \emptyset$ for some $n \in \mathbb{N}$.

Moreover, let us denote $h_1(x)$ as the maximal length of R-chain where x is a maximal element and $h_2(x)$ as the maximal length of R^{-1} -chain, then $z \in V_i$ implies that $h_i(z) \le i$, where i = 1, 2.

Lemma 10. $\mathcal{M}^{\#} \upharpoonright V$ is a selective filtration of $\mathcal{M}^{\#}$ through $Sub(\varphi)$.

Proof.

- 1. Let $\mathcal{M}^{\#}, \beta \models \Diamond \psi$ and $\Diamond \psi \in \operatorname{Sub}(\varphi)$. Then $\beta \in V_i$ for some i and $\mathcal{M}, \gamma \models \psi$ for some $\gamma \in R^{\#}(\beta)$. Thus $\gamma \in V_{i+1}$ and $\langle \beta, \gamma \rangle \in R^{\#} \upharpoonright V \times V$
- 2. Similarly for the $\diamondsuit^-\psi$ case.

Lemma 11. $\mathcal{F} \upharpoonright V$ is a finite irreflexive transitive temporal tree.

Proof. By construction.
$$\Box$$

The following theorem is a consequence from the previous two lemmas.

Theorem 3. $GL.t = TL(Frames_{fin}(GL.t))$

Theorem 4.

- 1. $\mathbf{GL}.\mathbf{t}^+ = \mathrm{TL}(\mathrm{Frames}_{fin}(\mathbf{GL}.\mathbf{t}^+))$
- 2. $\mathbf{Grz.t} = \mathrm{TL}(\mathrm{Frames}_{fin}(\mathbf{Grz.t}))$
- 3. $\mathbf{Grz.t^+} = \mathrm{TL}(\mathrm{Frames}_{fin}(\mathbf{Grz.t^+}))$

Proof.

We showed that $\mathbf{GL.t^+}$ is complete with respect to Noetherian frames of finite height. Let $\mathcal{F} = \langle W, R \rangle$ be a cone and R is a Noetherian and transitive. \mathcal{F} is a p-moprphic image of $\mathcal{F}^{\#}$.

Let φ be a GL .t⁺-consistent formula, then there exists a model on GL .t⁺-cone \mathcal{C} and $x \in \mathcal{C}$ such that $\mathcal{M}, x \models \varphi$, where $\mathcal{M} = \langle \mathcal{M}, R, \vartheta \rangle$ for some valuation ϑ .

Thus, φ is satisfiable in $\mathcal{C}^{\#}$, that is, there exists a path α such that x is the last element of α and $\mathcal{M}^{\#}$, $\alpha \models \varphi$, where ϑ' is a valuation on $\mathcal{M}^{\#}$ and the underlying frame is $\mathcal{C}^{\#}$.

Let us put $\Psi = \{ \Diamond \psi \mid \Diamond \psi \in \operatorname{Sub}(\varphi) \} \cup \{ \Diamond^- \psi \mid \Diamond^- \psi \in \operatorname{Sub}(\varphi) \}.$

Suppose $\Psi = \{ \Diamond \phi_1, \dots, \Diamond \phi_m, \Diamond \neg \phi'_1, \dots, \Diamond \neg \phi'_n \}.$

Let us define a selective filtration of $\mathcal{M}^{\#}$ inductively. Let $V_0 = \{\alpha\}$. Let $\beta, \gamma \in V_i$. $\Diamond \psi_i \in \Psi$ and $\Diamond^-\phi_j' \in \Psi$ such that $\mathcal{M}^{\#}, \beta \Diamond \psi_i$ and $\mathcal{M}^{\#}, \gamma \models \Diamond^-\phi_j'$.

We choose $\beta' \in R^{\#}(\beta)$ and $\gamma' \in (R^{\#})^{-1}(\gamma)$ such that $\mathcal{M}^{\#}, \beta' \models \psi_i$ and $\mathcal{M}^{\#}, \gamma' \models \phi_j'$. Let us denote such a set as $V_{\alpha,\beta}$. It is clear that $|V_{\alpha,\beta}| \leq m+n$. Thus, V_{i+1} is defined as follows:

$$V_{i+1} = \bigcup_{\alpha, \beta \in V_i} V_{\alpha, \beta}$$

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