Notes on filtration of logics containing **K5**

Daniel Rogozin

1 Preliminaries

Definition 1. *An n-normal modal logic is a set of formulas that contains all Boolean tautologies, formulas $\Diamond_i p \vee \Diamond_i q \leftrightarrow \Diamond_i(p \vee q)$ and $\Diamond_i \bot \leftrightarrow \bot$ for $i \leqslant n$, and is closed under modus ponens, substitution, and monotonicity: from $\varphi \to \psi$ infer $\Diamond_i \varphi \to \Diamond_i \psi$ for $i \leqslant n$.*

Definition 2. *An n-Kripke model is a triple $\mathcal{M} = \langle W, R_1, \ldots, R_n, \vartheta \rangle$, where $R_i \subseteq W \times W$, $\vartheta : \mathrm{PV} \to 2^W$, and the connectives have the following semantics:*

1. $\mathcal{M}, w \models p \Leftrightarrow w \in \vartheta(p)$
2. $\mathcal{M}, w \models \not\varphi \Leftrightarrow \mathcal{M}, w \not\models \varphi$
3. $\mathcal{M}, w \models \varphi \vee \psi \Leftrightarrow \mathcal{M}, w \models \varphi$ *or* $\mathcal{M}, w \models \psi$
4. $\mathcal{M}, w \models \Diamond_i \varphi \Leftrightarrow \exists v \in R_i(w)\, \mathcal{M}, v \models \varphi$

By **K5** we mean the logic $\mathbf{K} \oplus A5$, where $A5 = \Diamond p \to \Box\Diamond p$. It is known that **K5** is the modal logic of all Euclidean frames. A frame is called Euclidean if for each x, y, z, xRy and xRz implies yRz.

Proposition 1. **K5** *proves*

1. $\Box^3 p \leftrightarrow \Box^2 p$
2. $\Box^2 \Diamond p \leftrightarrow \Box\Diamond p$
3. $\Box\Diamond\Box p \leftrightarrow \Box\Box p$
4. $\Box\Diamond^2 p \leftrightarrow \Box\Diamond p$

Proposition 2. *Let $\mathcal{M}$ be a $\mathbf{K}5$ model, xRy for $x, y \in W$ then one has*

$$\mathcal{M}, x \models \Box\Diamond\varphi \textit{ iff } \mathcal{M}, y \models \Box\Diamond\varphi.$$

Proof.

1. Suppose $\mathcal{M}, x \models \Box\Diamond\varphi$. Then $\mathcal{M}, y \models \Diamond\varphi$ and $\mathcal{M}, y \models \Box\Diamond\varphi$
2. Suppose $\mathcal{M}, y \models \Box\Diamond\varphi$, then $\mathcal{M}, x \models \Diamond\Box\Diamond\varphi$, so $\mathcal{M}, x \models \Box\Diamond\varphi$.

$\Box$

1.1 Filtrations: general definitions

Let $\mathcal{M} = \langle W, R_1, \ldots, R_n, \vartheta\rangle$ be a Kripke model and Γ a set of formulas closed under subformulas. An equivalence relation $\sim$ is set to have a finite index if the quotient set $W/\sim$ is finite. The equivalence relation $\sim_\Gamma$ induced by Γ is defined as

$$w \sim_\Gamma v \Leftrightarrow \forall \varphi \in \Gamma\, (\mathcal{M}, w \models \varphi \Leftrightarrow \mathcal{M}, v \models \varphi).$$

If Γ is finite, then $\sim_\Gamma$ has a finite index. An equivalence relation $\sim$ respects $\sim_\Gamma$, if $w \sim v$ implies $w \sim_\Gamma v$.

Definition 3. *Let $\mathcal{M} = \langle W, R_1, \ldots, R_n, \vartheta\rangle$ be a Kripke model and Γ be a Sub-closed set formulas. A Γ-filtration of $\mathcal{M}$ is a model $\widehat{\mathcal{M}} = \langle \widehat{W}, \widehat{R_1}, \ldots, \widehat{R_n}, \widehat{\vartheta}\rangle$ such that:*

1. *$\widehat{W} = W/\sim$, where $\sim$ is an equivalence relation having a finite index that respects Γ*
2. *$\widehat{\vartheta}(p) = \{[x]_\sim \mid x \in W \;\&\; x \in \vartheta(p)\}$*
3. *For each $i \in I$ one has $\widehat{R}_i^{min} \subseteq \widehat{R}_i \subseteq \widehat{R}_i^{max}$. $\widehat{R}_{i,\sim}^{min}$ is the i-th minimal filtered relation on $\widehat{W}$ defined as*

$$\hat{x}\widehat{R}_{i,\sim}^{min}\hat{y} \Leftrightarrow \exists x' \sim x\, \exists y' \sim y\; xR_iy$$

$\widehat{R}_{\Gamma,i}^{max}$ is the i-th maximal filtered relation on $\widehat{W}$ induced by Γ defined as

$$\hat{x}\widehat{R}_{\Gamma,i}^{max}\hat{y} \Leftrightarrow \forall \Box_i\varphi \in \Gamma\, (\mathcal{M}, x \models \Box_i\varphi \Rightarrow \mathcal{M}, y \models \varphi)$$

If Φ is finite subset of Γ and $\sim = \sim_\Phi$, then $\widehat{\mathcal{M}}$ is a definable Γ-filtration of $\mathcal{M}$ through Φ. If $\sim = \sim_\Gamma$, then such a filtration by means of the definiton above is called *strict*.

Lemma 1. *Let Γ be a finite set of formulas closed under subformulas and $\widehat{\mathcal{M}}$ a filtration of $\mathcal{M}$ through Γ, then for each $x \in W$ and for each $\varphi \in \Gamma$ one has*

$$\mathcal{M}, x \models \varphi \Leftrightarrow \widehat{\mathcal{M}}, \hat{x} \models \varphi$$

Definition 4. *Let $\mathbb{F}$ be a class of Kripke frames and Γ a finite set of formulas closed under subformulas. If for every model $\mathcal{M}$ over $\mathcal{F} \in \mathbb{F}$ there exists a model that is a Γ-definable filtration of $\mathcal{M}$, then $\mathbb{F}$ admits definable filtration. A class of models $\mathbb{M}$ admits definable filtration if for every $\mathcal{M} \in \mathbb{M}$ there exists a model belonging to the same class that is a definable Γ-filtration of $\mathcal{M}$.*

Lemma 2.

1. *Let $\mathcal{L}$ be a complete normal modal logic. If* $\mathrm{Frames}(\mathcal{L})$ *admits filtration, then $\mathcal{L}$ has the finite model property.*
2. *If the class of models* $\mathrm{Mod}(\mathcal{L})$ *admits filtration, then $\mathcal{L}$ has the finite model property and Kripke complete as well.*

2 Filtration of Euclidean logics

First of all, let us ensure that a minimal filtration of an Euclidean frame is not necessary Euclidean. Let $[x] \sim_\Gamma [y]$ and $[x] \sim_\Gamma [z]$. Then for some $x' \in [x]$ $y' \in [y]$, one has $x'Ry'$ and $x''Rz'$ for some $x'' \in [x]$ and $z' \in [z]$. Clearly, we cannot claim that $x' = x''$ in general. Thus, minimal filtration does not preserve the required property.

Lemma 3. **K5** *admit filtration.*

Proof. Let $\mathcal{M}$ be a **K5**-model and Γ_0 a finite set of formulas closed under subformulas. Let us put $\Gamma = \Gamma_0 \cup \mathrm{Sub}(\{\Diamond\Box\psi \mid \Box\psi \in \Gamma_0\}) \cup \Psi$, where $\Psi = \nabla_1\nabla_2 \dots \nabla_n\Box\psi$ for $\Box\psi \in \Gamma_0$ and $\nabla_i \in \{\Diamond, \Box\}$. By Proposition 1, any element of Φ has one of the four forms. Thus, $W \sim_{\equiv_\Gamma}$ has a finite index. We put $\widehat{R} = R^{\max}_\Gamma$. $\Box$

Definition 5. *A first-order formula is called Horn if it has the following form:*

$$\forall x_1, \dots, x_n(x_{i_1}Rx_{j_1} \wedge \dots \wedge x_{i_s}Rx_{j_s} \to x_kRx_l)$$

Definition 6. *Let H be a Horn property and $\langle W, R\rangle$ a Kripke frame. A Horn closure of a binary relation R is the minimal relation R^H containing R and satisfying H.*

Lemma 4. $R^H = \bigcup\limits_{n<\omega} R_n$ *where*

1. $R_0 = R$.
2. $R_{n+1} = R_n \cup \{(a, b) \in W \mid \exists \vec{c} \in W\ P(a, b, \vec{c})\}$, *where P is a premise of H.*

E-closure (an Euclidean Horn closure of a binary relation) has the following equivalent definitions:

Lemma 5. *Let $\mathcal{F} = \langle W, R\rangle$ be a Kripke frame. The following conditions are equivalent:*

1. *R^E is the smallest Euclidean relation containing R.*
2. $R^E = \bigcup\limits_{i<\omega} R_i$, *where*
   - $R_0 = R$
   - $R_{n+1} = R_n \cup (R_n^{-1} \circ R_n)$
3. *xR^Ey iff there exists $n < \omega$ such that either xRy or $\exists z_1, \dots, z_n$ with z_1Rx and $z_{n-1}Ry$ and for each $1 < i \leqslant n$ one has either $z_{i-1}Rz_i$ or z_iRz_{i-1}.*
4. $R^E = R \cup \bigcup\limits_{i<\omega} (R^{-1} \circ (R \circ R^{-1})^n \circ R)$.

Proof.

1. (1) $\Rightarrow$ (2) Let us show that if R^E is the smallest Euclidean relation containing R, then $R^E = \bigcup\limits_{i<\omega} R_i$. There are two inclusions:
   - $R^E \subseteq \bigcup\limits_{i<\omega} R_i$. Recall that R^E has the form (?):

$$R^E = \bigcap\{R' \mid R \subseteq R', \forall a, b \in W\ R'(a, b) \Rightarrow \exists x \in W\ R'(x, a)\ \&\ R'(x, b)\}$$

- $\bigcup\limits_{i<\omega} R_i \subseteq R^E$. Let us show that xR_ny for each $n < \omega$ implies xR^Ey by induction on n. If $n = 0$, then xRy, thus, xR^Ey, since R is a subrelation of R^E. Suppose $n = m+1$ and $xR_{m+1}y$. Let us show that xR^Ey. From $xR_{m+1}y$, one has $(x, y) \in R^n \cup (R_n^{-1} \circ R_n)$. There are two cases:
  - xR^ny, one needs to merely apply the IH.
  - $xR_n^{-1} \circ R_ny$. Then $\exists z \in W\ xR_n^{-1}z \,\&\, zR_n$. That is, zR_nx and zR_ny for some z. R_n is already a subrelation of R^E. Thus, zR^Ex and zR^Ey. That implies xR^Ey.

2. (2) $\Rightarrow$ (3) Let $(x, y) \in R_m$, let us the statement by induction on m.
   (a) Suppose $m = 0$, then xRy, and the statement is shown putting $n = 0$.
   (b) Suppose $m = p + 1$ and $xR_{p+1}y$. Assume that either xRy or $\exists z_1, \dots, z_p$ with z_1Rx and $z_{p-1}Ry$ and for each $1 < i \leqslant p$ one has either $z_{i-1}Rz_i$ or z_iRz_{i-1}.
   $xR_{p+1}y$ implies $(x, y) \in R_p \cup (R_p^{-1} \circ R_p)$. If $(x, y) \in R_p$, then we merely apply the IH. Suppose $(x, y) \in R_p^{-1} \circ R_p$, then $(z, x) \in R_p$ and $(z, y) \in R_p$

3. (3) $\Rightarrow$ (4) Suppose either xRy or there exist $n \geqslant 1$ and $z_1, \dots, z_n$ with z_1Rx and $z_{n-1}Ry$ and for each $1 < i \leqslant n$ one has either $z_{i-1}Rz_i$ or z_iRz_{i-1}. If xRy, then we are done. Otherwise there exists $n \geqslant 1$ with the condition above. Then $(x, y) \in R_{n+1}$ that follows from the condition.

4. (4) $\Rightarrow$ (1)

$\square$

Lemma 6. *Let $\mathcal{F} = \langle W, R\rangle$ be a Kripke frame. Let us define $R^E = \bigcup\limits_{i<\omega} R_i$ where:*

1. $R_0 = R$
2. $R_{n+1} = R_n \cup ({R_n}^{-1} \circ R_n)$

Then R^E is Euclidean.

Proof. Let $(x, y), (x, z) \in R^E$, one needs to show that $(y, z) \in R^E$. Clearly that $(x, y) \in R_i$ and $(x, z) \in R_j$ for some $i, j < \omega$. Thus, we need $(y, z) \in R_m$ for some m depending on i and j.

Let us consider the following cases:

1. $i = 0$ and $j = 0$
   Suppose $(x, y), (x, z) \in R_0 = R$, then $(y, z) \in R^{-1} \circ R$. Thus, $(y, z) \in R_1$
2. $i = 0$ and $j = k + 1$
   Suppose $(x, y) \in R$ and $(x, z) \in R_{k+1} = R_k \cup ({R_k}^{-1} \circ R_k)$. Clearly that $(x, y) \in R_{k+1}$ as well. It is obviously that $(y, z) \in R_{k+2}$ since $(y, x) \in R_{k+1}^{-1}$ and $(x, z) \in R_{k+1}$.
3. The case with $i = k + 1$ and $j = 0$ is similar to the previous one.
4. Suppose $i = m + 1$ and $j = k + 1$. That is, $(x, y) \in R_{m+1} = R_m \cup ({R_m}^{-1} \circ R_m)$ and $(x, z) \in R_{k+1} = R_k \cup ({R_k}^{-1} \circ R_k)$. Consider the following four subcases:
   (a) Suppose $(x, y) \in R_m$ and $(x, z) \in R_k$ and $m \leqslant k$ without loss of generality. $m \leqslant k$ implies $R_m \subseteq R_k$ and $(x, y) \in R_k$ in particular. Thus, $(y, z) \in {R_k}^{-1} \circ R_k$, so $(y, z) \in R_{k+1}$.

(b) The rest of the cases are similar to the first one.

$\square$

Theorem 1. *Let $\mathcal{M} = \langle W, R, \vartheta \rangle$ be an Euclidean model, Γ a set of* Sub-*closed formulas, and $\sim$ an equivalence relation having a finite index that respects Γ, then $\widehat{R} = (R_\Gamma^{min})^E \subseteq R_\Gamma^{max}$.*
Thus, **K**5 *admits strict filtrations.*

Proof. We put $R_\Gamma^{min} := \overline{R}$ for brevity.
Recall that $\overline{R}^E$ has the form $\bigcup\limits_{n<\omega} (\overline{R})_n$, where

1. $\overline{R}_0 = \widehat{R}$
2. $\overline{R}_{m+1} = \overline{R}_n \cup ((\overline{R})^{-1} \circ \overline{R}_n)$

One needs to show that for each $n < \omega$ $(\overline{R})_n \subseteq R_\Gamma^{max}$. We prove this by induction. Suppose $\mathcal{M}, y \models \varphi$ for $\Diamond\varphi \in \Phi$ and $\hat{x}\overline{R}^E\hat{x}$. We need $\mathcal{M}, x \models \Diamond\varphi$.

1. The case of $n = 0$ is trivial and it follows directly from the definition of a minimal filtration.
2. Suppose $n = 1$. $\hat{x}\overline{R}_1\hat{y}$ means that $(\hat{x}, \hat{y}) \in \overline{R} \cup (\overline{R}^{-1} \circ \overline{R})$. Let us assume that $(\hat{x}, \hat{y}) \in \overline{R}^{-1} \circ \overline{R}$. That is, there exists $\hat{z} \in W/\sim_\Gamma$ such that $(\hat{z}, \hat{x}), (\hat{z}, \hat{y}) \in \overline{R}$.

   $\hat{z}\overline{R}\hat{y}$ means that there are $z' \in \hat{z}$ and $y' \in \hat{y}$ such that $z'Ry'$. $\mathcal{M}, y \models \varphi$ implies $\mathcal{M}, y' \models \varphi$. Then $\mathcal{M}, z' \models \Diamond\varphi$. $\hat{z}\overline{R}\hat{x}$ implies that there are $z'' \in \hat{z}$ and $x' \in \hat{x}$ with $z''Rx'$.

   $z'' \sim_\Gamma z'$ implies $\mathcal{M}, z'' \models \Diamond\varphi$. $\mathcal{M} \models$ **K**5, so $\mathcal{M}, z'' \models \Box\Diamond\varphi$. Thus, $\mathcal{M}, x' \models \Diamond\varphi$ since $x' \in R(z'')$. But $x' \in \hat{x}$, then $\mathcal{M}, x \models \Diamond\varphi$.
3. Suppose $(\overline{R})_n \subseteq R_\Gamma^{max}$. Let us show that for $(\overline{R})_{n+1}$. Then either $(\hat{x}, \hat{y}) \in (\overline{R})_n$ or $(\hat{z}, \hat{y}), (\hat{z}, \hat{x}) \in (\overline{R})_n$. The first alternative holds due to the IH. We consider only the second one.

   By Lemma..., we may visualise $(\hat{z}, \hat{y}), (\hat{z}, \hat{x}) \in (\overline{R})_n$ with the following sequences for some $\widehat{u_1}, \dots, \widehat{u_n}, \widehat{t_1}, \dots, \widehat{t_n}$:

   $$\hat{z} \xleftarrow{\overline{R}} \widehat{u_1} \overset{R'}{\text{———}} \widehat{u_2} \overset{R'}{\text{———}} \dots \overset{R'}{\text{———}} \widehat{u_{n-1}} \overset{R'}{\text{———}} \widehat{u_n} \xrightarrow{\overline{R}} \hat{y}$$

   $$\hat{z} \xleftarrow[\overline{R}]{} \widehat{t_1} \underset{R'}{\text{———}} \widehat{t_2} \underset{R'}{\text{———}} \dots \underset{R'}{\text{———}} \widehat{t_{n-1}} \underset{R'}{\text{———}} \widehat{t_n} \xrightarrow[\overline{R}]{} \hat{x}$$

   where R' is either $\overline{R}$ or $\overline{R}^{-1}$

   $\mathcal{M}, y \models \varphi$ and $\widehat{u_n}\overline{R}\hat{y}$, so for some $u_n^{'} \in \widehat{u_n}$ and $y' \in \hat{y}$ with $u_n^{'}Ry'$, so $\mathcal{M}, u_n^{'} \models \Diamond\varphi$ and $\widehat{\mathcal{M}}, \widehat{u_n} \models \Diamond\varphi$.

   We have either $\widehat{u_{n-1}}\overline{R}\widehat{u_n}$ or $\widehat{u_n}\overline{R}\widehat{u_{n-1}}$.

   If the first holds, then there are $u_{n-1}^{'} \in \widehat{u_{n-1}}$ and $u_n^{''} \in \widehat{u_n}$ with $u_{n-1}^{'}Ru_n^{''}$. $\mathcal{M}, u_n^{''} \models \Diamond\varphi$. wtf?

   If the second holds, then there $u_{n-1}^{'} \in \widehat{u_{n-1}}$ and $u_n^{''} \in \widehat{u_n}$ with $u_n^{''}Ru_{n-1}^{'}$. $\mathcal{M}, u_n^{''} \models \Diamond\varphi$ implies $\mathcal{M}, u_n^{''} \models \Box\Diamond\varphi$, so $\mathcal{M}, u_{n-1}^{'} \models \Diamond\varphi$.

$\square$

3 Filtration for K4

Proposition 3. *Let R be a binary relation on $W \neq \varnothing$. Define $R^+ = \bigcup_{i<\omega} R_i$*

1. $R_0 = R$
2. $R_{n+1} = R_n \circ R$

Then R^+ is transitive

Lemma 7. *Let $\mathcal{M} = \langle W, R, \vartheta \rangle$ be a transitive model and $\overline{\mathcal{M}} = \langle \overline{W}, \overline{R}, \overline{\vartheta} \rangle$ its minimal filtration through a finite* Sub*-closed set of formulas Θ.*

Then $\overline{\mathcal{M}}^+ = \langle \overline{W}, (\overline{R})^+, \overline{\vartheta} \rangle$ is a Θ-filtration of $\mathcal{M}$.

Proof. $(\overline{R})^+$ obviously contains R. By the previous proposition, $(\overline{R})^+$ is transitive. Let us show that $(\overline{R})^+ \subseteq R^{max}_{\Theta}$.

Let $\hat{x}, \hat{y} \in \overline{W}$ with $\hat{x}(\overline{R})^+\hat{y}$ and $\Box\varphi \in \Theta$ with $\mathcal{M}, x \models \Box\varphi$. Let us show that $\mathcal{M}, y \models \varphi$.

If $\hat{x}(\overline{R})^+\hat{y}$, then there exist equivalence classes $\hat{x}_1, \ldots, \hat{x}_n$ such that

$$\hat{x}\overline{R}\hat{x}_1\overline{R}\ldots\overline{R}\hat{x}_n\overline{R}\hat{y}$$

$\mathcal{M}, x \models \Box\varphi$ implies $\mathcal{M}, x \models \Box\Box\varphi$. Thus, $\overline{M}, \hat{x} \models \Box\Box\varphi$.

$\hat{x}\overline{R}\hat{x}_1$, so there are $x_1 \in \hat{x}$ and $x_2 \in \hat{x}_1$ with $x_1 R x_2$. In particular, $\mathcal{M}, x_2 \models \Box\varphi$, so $\overline{\mathcal{M}}, \hat{x}_2 \models \Box\varphi$, and et cetera.

For each $i \in \{1, \ldots, n\}$ we have $\mathcal{M}, x_i \models \Box\varphi$ which is shown inductively:

If $\mathcal{M}, x_i \models \Box\varphi$ for $x_i \in \hat{x}_i$, so $\mathcal{M}, x_i \models \Box\Box\varphi$, but there exist $x_i{}' \in \hat{x}_i$ and $x_{i+1} \in \hat{x}_{i+1}$, so $\mathcal{M}, x_{i+1} \models \Box\varphi$.

Finally, we have $\mathcal{M}, x_n \models \Box\varphi$ for $x_n \in \hat{x}_n$, but $\hat{x}_n\overline{R}\hat{y}$, so $\mathcal{M}, y' \models \varphi$ for each $y' \in \hat{y}$. Thus, φ is true at y as well. ☐

Proof. Let $\hat{x}, \hat{y} \in \overline{W}$ with $\hat{x}(\overline{R})^+\hat{y}$ and $\Box\varphi \in \Theta$ with $\mathcal{M}, x \models \Box\varphi$. Let us show that $\mathcal{M}, y \models \varphi$.

If $\hat{x}(\overline{R})^+\hat{y}$, then there exist equivalence classes $\hat{x}_1, \ldots, \hat{x}_n$ such that

$$\hat{x}\overline{R}\hat{x}_1\overline{R}\ldots\overline{R}\hat{x}_n\overline{R}\hat{y}$$

Let us show that $\mathcal{M}, \hat{x}_i \models \Box\varphi$ inductively:

1. $n = 1$ We have the following sequence:

   $$\hat{x}\overline{R}\hat{x}_1\overline{R}\hat{y}$$

   $\hat{x}\overline{R}\hat{x}_1$, so there are $x' \in \hat{x}$ and $x'_1 \in \hat{x}_1$ such that $x' R x'_1$. $\Box\varphi$ is true at x', so is $\Box\Box\varphi$. Then $\mathcal{M}, x'_1 \models \Box\varphi$ since $x'_1 \in R(x')$. So $\overline{\mathcal{M}}, \hat{x}_1 \models \Box\varphi$.

2. $n = i + 1$ The case is the following:

   $$\hat{x}\overline{R}\hat{x}_1\overline{R}\ldots\overline{R}\hat{x}_i\overline{R}\hat{x}_{i+1}\overline{R}\hat{y}$$

   By IH, $\Box\varphi$ is true at $\hat{x}_i$, so is $\Box\Box\varphi$. Hence, we have $\overline{\mathcal{M}}, \hat{x}_{i+1} \models \Box\varphi$ since $\hat{x}_i\overline{R}\hat{x}_{i+1}$.

That is, for each $0 < n < \omega$, if we have a sequence of equivalence classes with $\hat{x}\overline{R}\hat{x}_1\overline{R}\ldots\overline{R}\hat{x}_n\overline{R}\hat{y}$ where $\overline{\mathcal{M}}, \hat{x} \models \Box\varphi$, then $\overline{\mathcal{M}}, \hat{x}_n \models \Box\varphi$.

If $\hat{x}_n\overline{R}\hat{y}$, then there are $x'_n \in \hat{x}_n$ and $y' \in \hat{y}$ with $x'_n R y'$. $\mathcal{M}, x'_n \models \Box\varphi$ implies $\mathcal{M}, y' \models \varphi$, but y' and y are Γ-equivalent and $\varphi \in \Gamma$, so $\mathcal{M}, y \models \varphi$. ☐

References