Chapter 2: Predicate logic

CS1231 Discrete Structures

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An important use of predicate calculus is in the formal specification of a piece of code. This is done by writing down conditions which must hold before and after the code is executed. [...] Propositional calculus, which gives us no access to program variables, is much more restrictive than we require. [...] Many of the propositions we would like to write down and make use of in programs depend on variables which are measurements of quantities likes time, weight or money.

> Dowsing, Rayward-Smith, Walter (1986)

Predicate logic

Plan

- predicates
- quantifiers
- negation
- nested quantification

- _ likes _____.
- \forall . \exists
- $\neg \forall . \ \neg \exists$
- YY, Y3, 3Y, 33, ...

Variables

Definition 2.1.1

- (1) A *variable* is a symbol that indicates a position in a sentence in which one can substitute (the name of) an object.
- (2) A *valid* substitution for a variable replaces all free occurrences of that variable in the sentence by the same object.
- (3) Saying a variable *x* takes an object *a* in a sentence means one substitutes the object *a* into the variable *x* in the sentence.
- (4) Sometimes we may want to allow only certain objects to be substituted into a variable x. In this case, we call the **set** of all such objects the *domain* of x, and we may say that x ranges over these objects.

Free variables

Remark 2.1.2

- A phrase or a symbol may use, or more technically speaking, *bind* a variable occurring in the sentence.
- For example, the variable x in

For every real number x, we must have $x^2 \ge 0$.

is already used, or *bound*, by the phrase "for every": this sentence means No matter what real number one substitutes into the variable x, the sentence $x^2 \geqslant 0$ becomes true.

- A valid substitution should be applied *only* to the variable occurrences that are not already used or bound by anything in the sentence.
- Such occurrences are said to be free.

Diversion: sets

Remark 2.1.3

- (1) A set is a (possibly empty, possibly infinite) collection of objects; these objects are called the *elements* of the set. We can write $z \in A$ for "z is an element of A". Chapter 4 contains a more detailed treatment of sets.
- (2) In Chapter 7, we will introduce the notion of the domain of a *function*. This is different from the domain of a variable.
- (3) Some people insist that every variable has a domain. We do not.

Common	sets	(lab	le	
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 \mathbb{N}

 \mathbb{Z}

Note 2.1.4. Some define $0 \notin \mathbb{N}$, but we do *not*. 2.1)Symbol Meaning Elements Non-elements

 $-1, 10, \frac{1}{2}, -\frac{7}{5}$ $\sqrt{2}, \pi, \sqrt{-1}$ \mathbb{Q} the set of all rational numbers $-1, 10, -\frac{3}{2}, \sqrt{2}, \pi$ $\sqrt{-1}, \sqrt{-10}$ the set of all real numbers

the set of all natural numbers

the set of all integers

the set of all complex numbers all of the above

 \mathbb{Z}^+ the set of all positive integers 1, 2, 3, 31 the set of all negative integers -1, -2, -3, -31

 $\mathbb{Z}_{\geq 0}$ the set of all non-negative integers 0.1.2.3.31 \mathbb{Q}^+ , \mathbb{Q}^- , $\mathbb{Q}_{\geq m}$, \mathbb{R}^+ , \mathbb{R}^- , $\mathbb{R}_{\geq m}$, etc. are defined similarly.

0, 1, 2, 3, 31

0.1, -1.2, -10

0, -1, -12

0.1.12

-1. -12

 $-1, \frac{1}{2}$

 $\frac{1}{2}, \sqrt{2}$

 \mathbb{Z} is for Zahlen.

"Negative" means < 0.

① is for quotients.

"Non-negative" means ≥ 0 .

"Positive" means > 0.

Predicates

likes

Definition 2.1.5

Let P be a sentence and let x_1, x_2, \dots, x_n list all the variables that appear free in P.

- (1) We may write P as $P(x_1, x_2, \ldots, x_n)$.
- (2) If $z_1, z_2, ..., z_n$ are objects, then we denote by $P(z_1, z_2, ..., z_n)$ the sentence obtained from $P(x_1, x_2, ..., x_n)$ by substituting each z_i into x_i .

Definition 2.1.6

- (1) A *predicate* is a sentence that becomes a proposition whenever one validly substitutes objects into all its variables.
- (2) A sentence $P(x_1, x_2, ..., x_n)$ is a predicate over sets $D_1, D_2, ..., D_n$ if $P(z_1, z_2, ..., z_n)$ is a proposition whenever $z_1, z_2, ..., z_n$ are respectively elements of $D_1, D_2, ..., D_n$; in the case when a variable x_i here has a domain, we additionally require this domain to contain every element of D_i .
- (3) We may call a predicate over D, D, \ldots, D simply a predicate on D.

Predicates: examples

Example 2.1.7

Let P(x) be " $x^2 \ge x$ ", where x is a variable with domain \mathbb{Q} . Then

- (1) P(x) is a predicate over \mathbb{Q} ;
- (2) P(1231) is " $1231^2 \geqslant 1231$ ", which is a true proposition; and
- (3) P(1/2) is " $(1/2)^2 \ge 1/2$ ", which is a false proposition because $(1/2)^2 = 1/4 < 1/2$.

Example 2.1.8

Let Q(x,y) be "x+y=0", where x and y are variables with domain \mathbb{Z} . Then

- (1) Q(x, y) is a predicate on \mathbb{Z} ;
- (2) Q(0,1) is "0+1=0", which is a false proposition; and
- (3) Q(2,-2) is "2 + (-2) = 0", which is a true proposition.

The universal quantifier

Let P(x) be a sentence and D be a set.

Definition 2.2.1

- (1) We denote by $\forall x \ P(x)$ the proposition "for all x, P(x)".
- (2) The symbol \forall , read as "for all", is known as the *universal quantifier*.
- (3) The proposition $\forall x \ P(x)$ is true if and only if P(z) is true for all objects z.
- (4) A *counterexample* to $\forall x \ P(x)$ is an object z for which P(z) is not true.
- (5) We denote by $\forall x \in D$ P(x) the sentence "for all x in D, P(x)", or symbolically $\forall x \ (x \in D \to P(x))$.

Note 2.2.2

- ▶ The proposition $\forall x \in D \ P(x)$ is false if and only if it has a counterexample.
- In the case when P(x) is a predicate over D, this in turn is equivalent to P(z) being false for at least one object z in D.

orallll

The universal quantifier: examples

Example 2.2.3

- (1) Let D be the set that contains precisely 1,2,3,4,5. Then the proposition $\forall x \in D \ x^2 \geqslant x$ is true because
 - $1^2\geqslant 1$ and $2^2\geqslant 2$ and $3^2\geqslant 3$ and $4^2\geqslant 4$ and $5^2\geqslant 5$.
- (2) The number 1/2 is a counterexample to $\forall x \in \mathbb{Q} \ x^2 \geqslant x$ because 1/2 is an element of \mathbb{Q} and $(1/2)^2 = 1/4 < 1/2$.
- (3) So the proposition $\forall x \in \mathbb{Q} \ x^2 \geqslant x$ is false.

The existential quantifier

Let P(x) be a sentence and D be a set.

Hxist

Definition 2.2.4

- (1) We denote by $\exists x \ P(x)$ the proposition "there exists x such that P(x)".
- (2) The symbol \exists , read as "there exists", is known as the *existential quantifier*.
- (3) The proposition $\exists x \ P(x)$ is true if and only if P(z) is true for at least one object z.
- (4) A witness to the proposition $\exists x \ P(x)$ is an object z for which P(z) is true.
- (5) We denote by $\exists x \in D \ P(x)$ the proposition "there exists x in D such that P(x)", or symbolically $\exists x (x \in D \land P(x))$.

Note 2.2.5

- ▶ The proposition $\exists x \in D \ P(x)$ is true if and only if it has a witness.
- ▶ In the case when P(x) is a predicate over D, the proposition $\exists x \ P(x)$ is false if and only if P(z) is false for all objects z in D.

The existential quantifier: examples

Example 2.2.6

- (1) 2 is a witness to $\exists x \in \mathbb{Q} \ x^2 \geqslant x$ because 2 is an element of \mathbb{Q} and $2^2 = 4 \geqslant 2$.
- (2) So the proposition $\exists x \in \mathbb{Q} \ x^2 \geqslant x$ is true.
- (3) Let D be the set that contains precisely 1/2, 1/3, 1/4, 1/5. Then the proposition $\exists x \in D \ x^2 \ge x$ is false because

Nota bene

Let P(x) be a predicate. Convention 2.2.7

- (1) In mathematics,
 - "there exists one x such that P(x)" or "there is one x such that P(x)" means "there exists at least one x such that P(x)".
- (2) More generally, if *n* is a non-negative integer, then
 - "there exist $n \times s$ such that P(x)" or "there are $n \times s$ such that P(x)" means "there exist at least n x's such that P(x)".
- (3) If the exact number is intended, then use the word "exactly", as in "there are exactly two x's such that P(x)".

Convention 2.2.8

- (1) In informal contexts, some may write symbolically a quantifier, say $\forall x \in D$ or $\exists x$, after the expression it applies to. However, in this module, we do not do it: here a quantifier, when written
- symbolically, always comes *before* the expression it applies to. (3) Here it applies only to the smallest predicate (over an appropriate set) that follows it.

Quantification in mathematics

Terminology 2.2.9

- (1) In addition to "all', words that indicate universal quantification in mathematics include "every", "each", and "any".
- (2) One may also express "for all x in D, P(x)" as
 - "P(x) whenever $x \in D$ " or "If $x \in D$, then P(x)".
- (3) In addition to "exists", phrases that indicate existential quantification in mathematics include "some" and "there is".

Real example

Example 2.2.10

Let Even(x) denote the predicate "x is even" over \mathbb{Z} . Express the following propositions symbolically using Even(x).

- (1) "The square of any even integer is even."
- (2) "Any integer whose square is even must itself be even."
- (3) "Some even integer n satisfies $n^2 = 2n$."

Solution

(1) $\forall n \in \mathbb{Z} \ (\mathsf{Even}(n) \to \mathsf{Even}(n^2)).$

A *common mistake* is to answer $\forall n \in \mathbb{Z} \ (\text{Even}(n) \land \text{Even}(n^2))$; this can be read as

"for every integer n, n is even and n^2 is even",

whose meaning is different from that of the given proposition.

- (2) $\forall n \in \mathbb{Z} \ (\mathsf{Even}(n^2) \to \mathsf{Even}(n)).$
- (3) $\exists n \in \mathbb{Z} \ (\mathsf{Even}(n) \land n^2 = 2n).$

Domain of discourse

Remark 2.2.11

- In certain areas of mathematics, all variables have the same domain. This common domain is called the *domain of discourse*. For brevity, some authors may omit this in quantified expressions in the particular context.
- (2) In this module, there is *no* domain of discourse, as we often need to consider variables with different domains. In particular, we will *not* abbreviate $\forall x \in D$ and $\exists x \in D$ as $\forall x$ and $\exists x$.

Exercise 2.2.12

Which of the following is/are true for every predicate P(x) over \mathbb{R} ?



- (1) If $\forall x \in \mathbb{Z}$ P(x) is true, then $\forall x \in \mathbb{R}$ P(x) is true.
- (2) If $\forall x \in \mathbb{R}$ P(x) is true, then $\forall x \in \mathbb{Z}$ P(x) is true.
- (3) If $\exists x \in \mathbb{Z} \ P(x)$ is true, then $\exists x \in \mathbb{R} \ P(x)$ is true.
- (4) If $\exists x \in \mathbb{R} \ P(x)$ is true, then $\exists x \in \mathbb{Z} \ P(x)$ is true.

Negation of quantified sentences (1/2)

Theorem 2.3.1

The following are true for all predicates P(x) over a set D.

$$(1,3) \ \neg \forall x \in D \ P(x) \ \leftrightarrow \ \exists x \in D \ \neg P(x).$$

(2,4)
$$\neg \exists x \in D \ P(x) \leftrightarrow \forall x \in D \ \neg P(x)$$
.

Proof of (1)

Note that the following are true.

$$\neg \forall x \ P(x)$$
 is true $\leftrightarrow \forall x \ P(x)$ is false by the definition of \neg . $\forall x \ P(x)$ is false $\leftrightarrow P(z)$ is false for at least one object z by Note 2.2.2(1).

P(z) is false for at least one object $z \leftrightarrow \neg P(z)$ is true for at least one object z by the definition of \neg .

 $\neg P(z)$ is true for at least one object $z \leftrightarrow \exists x \neg P(x)$ is true by the definition of \exists .

From these, we deduce that $\neg \forall x \ P(x)$ is true if and only if $\exists x \ \neg P(x)$ is true.

Negation of quantified sentences (2/2)

Theorem 2.3.1

The following are true for all predicates P(x) over a set D.

$$(1,3) \ \neg \forall x \in D \ P(x) \ \leftrightarrow \ \exists x \in D \ \neg P(x).$$

$$(2,4) \ \neg \exists x \in D \ P(x) \ \leftrightarrow \ \forall x \in D \ \neg P(x).$$

Proof of (2)

Note that the following are true.

$$\neg \exists x \ P(x)$$
 is true $\leftrightarrow \exists x \ P(x)$ is false by the definition of \neg .
$$\exists x \ P(x)$$
 is false $\leftrightarrow P(z)$ is false for all objects z
by Note 2.2.5(2).
$$P(z)$$
 is false for all objects z
by the definition of \neg .

 $\neg P(z)$ is true for all objects $z \leftrightarrow \forall x \neg P(x)$ is true by the definition of \forall .

From these, we deduce that $\neg \forall x \ P(x)$ is true if and only if $\exists x \ \neg P(x)$ is true.

Remark 2.3.2. We will introduce a more succinct way to write these proofs.

Real Example 2.3.4

Consider the following proposition:

"Not every integer is even."

We can express this symbolically as

$$\neg \forall n \in \mathbb{Z} \text{ Even}(n)$$
,

where Even(n) denotes the predicate "n is even" over \mathbb{Z} . In view of Theorem 2.3.1, this is equivalent to

$$\exists n \in \mathbb{Z} \ \neg \mathsf{Even}(n).$$

It follows that the given English proposition is equivalent to "There is an integer that is not even."

Real Example 2.3.5

Consider the following proposition:

"No integer is both odd and even."

We can express this symbolically as

$$\neg \exists n \in \mathbb{Z} \ \left(\mathsf{Odd}(n) \wedge \mathsf{Even}(n) \right),$$

where Even(n) and Odd(n) denote respectively the predicates "n is even" and "n is odd" over \mathbb{Z} . In view of Theorem 2.3.1, this is equivalent to

$$\forall n \in \mathbb{Z} \ \neg (\mathsf{Odd}(n) \land \mathsf{Even}(n)).$$

By De Morgan's Laws, this is in turn equivalent to

$$\forall n \in \mathbb{Z} \ (\neg \mathsf{Odd}(n) \lor \neg \mathsf{Even}(n)).$$

It follows that the given English proposition is equivalent to

"For every integer, either it is not odd or it is not even."

Generalization

object w.

Definition 2.4.1 (n = 1)

 $\exists x \ \forall y \ Q(x,y)$ is the proposition $\exists x \ P(x)$, where P(x) denotes the predicate $\forall y \ Q(x,y)$.

Consider a sentence Q(x, y) and a set E. Let z be an object. Assume additionally that z is in the domain of x if x has a domain.

- (1) We denote by $\forall y \ Q(x,y)$ and $\exists y \ Q(x,y)$ the predicates "for all y, Q(x,y)" and "there exists y such that Q(x,y)" respectively. Both of these predicates may mention the variable x.
- (2) Denote by $\forall y \ Q(z,y)$ and $\exists y \ Q(z,y)$ the propositions obtained respectively from the predicates $\forall y \ Q(x,y)$ and $\exists y \ Q(x,y)$ by substituting each z into x.
- (3) The proposition $\forall y \ Q(z,y)$ is true if and only if Q(z,w) is true for all objects w. (5) The proposition $\exists y \ Q(z,y)$ is true if and only if Q(z,w) is true for at least one
- (7) We denote by $\forall y \in E \ Q(x,y)$ the predicate "for all y in E, Q(x,y)", or symbolically $\forall y \ (y \in E \to Q(x,y))$.
- (8) We denote by $\exists y \in E \ Q(x,y)$ the predicate "there exists y in E such that Q(x,y)", or symbolically $\exists y \ (y \in E \land Q(x,y))$.

Nesting distinct quantifiers

Example 2.4.3

- (1) Consider the proposition " $\forall x \in \mathbb{Z} \exists y \in \mathbb{Z} \ x + y = 0$ ".
 - (a) This reads "for every integer x, there is an integer y, such that x + y = 0".
 - (b) This is *true* because, given any integer x, one can set y = -x to make y an integer and x + y = 0.
- (2) Consider the proposition " $\exists x \in \mathbb{Z} \ \forall y \in \mathbb{Z} \ x + y = 0$ ".
 - (a) This reads "there is an integer x such that, for every integer y, x + y = 0".
 - (b) Alternatively, one can express this as "there is an integer which, when added to any integer, gives a sum of 0".
 - (c) This is *false* because, given any integer x, one can set

$$y = \begin{cases} 0, & \text{if } x \neq 0; \\ 1, & \text{if } x = 0, \end{cases}$$

so that y is an integer and $x + y \neq 0$.

The order of quantifiers matters!

Nesting like quantifiers

Example 2.4.3

- (3) Consider the proposition " $\forall x \in \mathbb{Z} \ \forall y \in \mathbb{Z} \ x + y = 0$ ".
 - (a) This reads "for every integer x, for every integer y, x + y = 0".
 - (b) Alternatively, one can express this as "the sum of any two integers is 0".
 - (c) This is *false* because 1 and 1 are integers and $1+1=2\neq 0$.
- (4) Consider the proposition " $\exists x \in \mathbb{Z} \ \exists y \in \mathbb{Z} \ x + y = 0$ ".
 - (a) This reads "there exists an integer x, there exists an integer y, such that x + y = 0".
 - (b) Alternatively, one can express this as "there are two integers which, when added together, gives 0".
 - (c) This is *true* because 2 and -2 are integers and 2 + (-2) = 0.

Real examples

Note 2.4.5

One can interpret the following sentences as any one of $\forall y \in \mathbb{Z} \ \exists x \in \mathbb{Z} \ x+y=0$ and $\exists x \in \mathbb{Z} \ \forall y \in \mathbb{Z} \ x+y=0$. As the two interpretations are not equivalent, *avoid* writing such ambiguous sentences in mathematics.

- (1) "One can add any integer to some integer to get a sum of 0."
- (2) "There is an integer x such that x + y = 0 for any integer y."

Example 2.4.6

One can express the proposition

"Every even integer is the sum of two odd integers."

from Example 1.1.2(3) symbolically as

$$\forall n \in \mathbb{Z} \ (\mathsf{Even}(n) \to \exists k \in \mathbb{Z} \ \exists \ell \in \mathbb{Z} \ (\mathsf{Odd}(k) \land \mathsf{Odd}(\ell) \land n = k + \ell)),$$

where Even(n) and Odd(n) are respectively the predicates "n is even" and "n is odd" over \mathbb{Z}_n .

Consecutive like quantifiers

Let $P(x_1, x_2, \ldots, x_n)$, $Q(x_1, x_2, \ldots, x_n, y_1, y_2, \ldots, y_m)$ be sentences. Let D, E be sets.

Notation 2.4.7

- (1) We may abbreviate $\forall y_1 \in E \ \forall y_2 \in E \ \dots \ \forall y_m \in E \ Q(x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_m)$ as $\forall y_1, y_2, \dots, y_m \in E \ Q(x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_m)$.
- (2) We may abbreviate $\exists y_1 \in E \ \exists y_2 \in E \ \dots \ \exists y_m \in E \ Q(x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_m)$ as $\exists y_1, y_2, \dots, y_m \in E \ Q(x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_m)$.

Note 2.4.8

- (1) The proposition $\forall x_1, x_2, \dots, x_n \in D$ $P(x_1, x_2, \dots, x_n)$ is true if and only if $P(z_1, z_2, \dots, z_n)$ is true for all objects z_1, z_2, \dots, z_n in D.
- (2) The proposition $\exists x_1, x_2, \dots, x_n \in D$ $P(x_1, x_2, \dots, x_n)$ is true if and only if $P(z_1, z_2, \dots, z_n)$ is true for some objects z_1, z_2, \dots, z_n in D.
- The objects z_1, z_2, \ldots, z_n above are **not** necessarily different.
- If the z_i 's are really meant to be all different, then one can use the word "distinct" to indicate it, as in "for all distinct z_1, z_2, \ldots, z_n " and "there exist distinct z_1, z_2, \ldots, z_n ".

Negating multiply quantified sentences

Theorem 249

The following are true for all predicates Q(x, y).

$$(1) \ \neg \forall x \ \forall y \ Q(x,y) \leftrightarrow \exists x \ \exists y \ \neg Q(x,y).$$

$$(3) \ \neg \exists x \ \exists y \ Q(x,y) \leftrightarrow \forall x \ \forall y \ \neg Q(x,y).$$

(2)
$$\neg \forall x \exists y \ Q(x,y) \leftrightarrow \exists x \ \forall y \ \neg Q(x,y)$$
. (4) $\neg \exists x \ \forall y \ Q(x,y) \leftrightarrow \forall x \ \exists y \ \neg Q(x,y)$.

Proof of (1)

We have the following equivalences by Theorem 2.3.1.

$$\neg \forall x \ \forall y \ Q(x,y) \ \leftrightarrow \ \exists x \ \neg \forall y \ Q(x,y).$$
$$\exists x \ \neg \forall y \ Q(x,y) \ \leftrightarrow \ \exists x \ \exists y \ \neg Q(x,y).$$

So $\neg \forall x \ \forall y \ Q(x,y)$ is true if and only if $\exists x \ \exists y \ \neg Q(x,y)$ is true. \Box

Proof of (2)

We have the following equivalences by Theorem 2.3.1.

$$\neg \forall x \exists y \ Q(x,y) \leftrightarrow \exists x \neg \exists y \ Q(x,y).$$
$$\exists x \neg \exists y \ Q(x,y) \leftrightarrow \exists x \ \forall y \ \neg Q(x,y).$$

So $\neg \forall x \exists y \ Q(x,y)$ is true if and only if $\exists x \ \forall y \ \neg Q(x,y)$ is true.

Write proofs for (3) and (4).

Nested quantifiers: exercise

Exercise 2.4.10

Let D be the set that contains precisely -1,0,1. Let E be the set that contains precisely 1,-1,2,-2. Which of the following propositions is/are true?

Ø 2d

- $(1) \ \exists x \in D \ \forall y \in E \ xy = 0.$
- (2) $\forall y \in E \ \exists x \in D \ xy = 0.$
- (3) $\exists x \in D \ \forall y \in E \ xy < 0$. (4) $\forall y \in E \ \exists x \in D \ xy < 0$.
- $(4) \quad \forall y \in E \ \exists x \in D \ xy < 0.$
- (5) $\exists x_1, x_2 \in D \ x_1 + x_2 = 2.$
- (6) $\forall y_1, y_2 \in E \ y_1 = y_2.$

Summary

Let P(x) be a sentence and D be a set. Let p, q be propositions.

universal quantifier for all \forall existential quantifier there exists \exists

$$\forall x \in D \ P(x)$$
 means $\forall x \ (x \in D \rightarrow P(x))$.
 $\exists x \in D \ P(x)$ means $\exists x \ (x \in D \land P(x))$.

A counterexample to $\forall x \in D \ P(x)$ is some z such that P(z) is not true. A witness to $\exists x \in D \ P(x)$ is some z such that P(z) is true.

$$\neg \forall x \in D \ P(x) \leftrightarrow \exists x \in D \ \neg P(x)$$
 by Theorem 2.3.1.

$$\neg \exists x \in D \ P(x) \leftrightarrow \forall x \in D \ \neg P(x)$$
 by Theorem 2.3.1.

$$\neg (p \land q) \leftrightarrow \neg p \lor \neg q$$
 by De Morgan's Laws.

$$\neg (p \lor q) \leftrightarrow \neg p \land \neg q$$
 by De Morgan's Laws.

$$\neg (p \rightarrow q) \leftrightarrow p \land \neg q$$
 by Example 1.4.23.

$$\neg (\neg p) \leftrightarrow p$$
 by Double Negative Law.

► The order of distinct quantifiers matters.
► Like quantifiers can be grouped together.