

Finite variable logic

Let us conclude this section with a few remarks on the fragment of $\text{FOL}(\wedge)$ that uses only finitely many variables. More precisely, if $k \in \mathbb{N}$ then $\text{FOL}^{\leq k}(\wedge)$ -formulas are $\text{FOL}(\wedge)$ -formulas ϕ where the total number of variables that appear (free or bounded) in ϕ is less or equal k . These logics $\text{FOL}^{\leq k}(\wedge)$ are often called *finite variable logics*. Several $\text{FOL}(\wedge)$ -formulas with infinitely many (bounded) variables can be rewritten into equivalent $\text{FOL}^{\leq k}(\wedge)$ -formulas, by reusing names of bounded variables (and giving up the requirement that no variable has both free and bounded occurrences). For example, reachability has been defined in $\text{FOL}(\wedge)$ by

$$(x = y) \vee \bigvee_{n \geq 1} \exists z_0 \dots \exists z_n. (z_0 = x \wedge z_n = y \wedge \bigwedge_{0 \leq i < n} E(z_i, z_{i+1})),$$

which is a formula that uses infinitely many variables. However, the use of variables can be more sparse. Indeed, there is an alternative (equivalent) characterization of reachability in $\text{FOL}^{\leq k}(\wedge)$ where $k = 3$. The idea is to use formulas $\phi_n(x, y)$ that assert the existence of a path from x to y of length n and to characterize reachability by the formula:

$$\phi(x, y) = \bigvee_{n \geq 0} \phi_n(x, y)$$

The ϕ_n 's are defined inductively. For $n = 0$ and $n = 1$ we may deal with the atomic formulas $x = y$ and $E(x, y)$, respectively. For $n \geq 1$, formula $\phi_{n+1}(x, y)$ should be equivalent to $\exists z_n. (E(x, z_n) \wedge \phi_n(x/z_n))$. As long as the variables z_1, z_2, z_3, \dots are pairwise distinct, the formula $\phi(x, y)$ that results by the infinite disjunction of the formulas $x = y$ and $E(x, y)$ and $\phi_{n+1}(x, y) = \exists z_n. (E(x, z_n) \wedge \phi_n(x/z_n))$ for $n \geq 1$ correctly characterizes reachability, but it uses infinitely many variables. For a $\text{FOL}^{\leq 3}(\wedge)$ -characterization of reachability, we have to reuse variable names. In fact, variable x does not appear in the subformula $\phi_n(x/z_n)$ of $\exists z_n. (E(x, z_n) \wedge \phi_n(x/z_n))$. Hence, instead of introducing a fresh variable z_n we can reuse x . This is based on the general observation stating that if variable x can be replaced with variable z in the formula $\psi = \psi(x, \dots)$ then:

$$\psi[x/z] \equiv \exists x. (x = z \wedge \psi)$$

This observation applied to $\psi = \phi_n(x, y)$ and leads to the following definition of formulas ϕ_n that use at most three variables (namely x , y and z):

$$\begin{aligned} \phi_0(x, y) &\stackrel{\text{def}}{=} x = y \\ \phi_1(x, y) &\stackrel{\text{def}}{=} E(x, y) \\ \phi_{n+1}(x, y) &\stackrel{\text{def}}{=} \exists z. (E(x, z) \wedge \exists x. (z = x \wedge \phi_n(x, y))) \end{aligned}$$

for $n \geq 1$. Then,

$$\phi(x, y) \stackrel{\text{def}}{=} \bigvee_{n \geq 0} \phi_n(x, y)$$

is a $\text{FOL}^{\leq 3}(\wedge)$ -formula that characterizes reachability.

Although $\text{FOL}^{\leq k}(\wedge)$ is more expressive than $\text{FOL}^{\leq k}$ – as, e.g., reachability is definable in $\text{FOL}^{\leq 3}(\wedge)$, but not FO-definable – the distinguishing power of $\text{FOL}^{\leq k}(\wedge)$ and $\text{FOL}^{\leq k}$ for *finite structures* is the same. Here, $\text{FOL}^{\leq k}$ denotes the set of all FOL-formulas with at most k variables.

Theorem 1.7.9 (FOL^{≤k}- vs FOL^{≤k}(∧)-equivalence). *Let \mathcal{A} and \mathcal{B} finite structures for some vocabulary Voc . Then, the following two statements are equivalent:*

- (a) \mathcal{A} and \mathcal{B} satisfy the same FOL^{≤k}-sentences.
- (b) \mathcal{A} and \mathcal{B} satisfy the same FOL^{≤k}(∧)-sentences.

Proof. The implication (b) \implies (a) is obvious, since FOL^{≤k} is a sublogic of FOL^{≤k}(∧). To prove the implication (a) \implies (b), we fix two finite structures \mathcal{A} and \mathcal{B} over the same vocabulary with domains A and B , respectively, and suppose that \mathcal{A} and \mathcal{B} agree on all FOL^{≤k}-sentences. Furthermore, we fix k pairwise distinct variables x_1, \dots, x_k such that all formulas under consideration use at most these variables. We provide a transformation

$$\phi \mapsto \tilde{\phi} = \tilde{\phi}_{\mathcal{A}, \mathcal{B}}$$

which assigns to each FOL^{≤k}(∧)-formula ϕ a FOL^{≤k}-formula $\tilde{\phi}$ such that

- (1) $\text{Free}(\tilde{\phi}) \subseteq \text{Free}(\phi)$
- (2) for all $\bar{a} \in A^k$: $(\mathcal{A}, \bar{a}) \models \tilde{\phi}$ iff $(\mathcal{A}, \bar{a}) \models \phi$
- (3) for all $\bar{b} \in B^k$: $(\mathcal{B}, \bar{b}) \models \tilde{\phi}$ iff $(\mathcal{B}, \bar{b}) \models \phi$

As mentioned above, the variables that appear free or bounded in ϕ and $\tilde{\phi}$ are contained in $\{x_1, \dots, x_k\}$. The notation (\mathcal{A}, \bar{a}) serves as an abbreviation for the interpretation with structure \mathcal{A} and the variable valuation that interpretes the i -th variable x_i by the i -th element of \bar{a} . Note that with conditions (2) and (3), we just assert the equivalence of ϕ and $\tilde{\phi}$ *with respect to* the given structures \mathcal{A} and \mathcal{B} , but not general equivalence. In fact, the definition of the formulas $\phi = \tilde{\phi}_{\mathcal{A}, \mathcal{B}}$ will depend on the given structures \mathcal{A} and \mathcal{B} .

The definition of the FOL-formulas $\tilde{\phi}$ is by structural induction. We put $\tilde{\phi} \stackrel{\text{def}}{=} \phi$ if $\phi = \text{true}$ or ϕ is atomic. In this case, conditions (1)-(3) are obvious. For negation we define:

$$\neg \phi \stackrel{\text{def}}{=} \neg \tilde{\phi}$$

Note that the induction hypothesis immediately yields that conditions (1)-(3) are fulfilled. For *universal quantification*, i.e., a given FOL^{≤k}(∧)-formula $\forall y. \phi$ with $y \in \{x_1, \dots, x_k\}$, we define:

$$\widetilde{\forall y. \phi} \stackrel{\text{def}}{=} \forall y. \tilde{\phi}$$

Condition (1) is clear from the induction hypothesis applied to ϕ . Let us check condition (2). The argument for condition (3) is analogous. For simplicity we assume that $y = x_1$. By induction hypothesis we have

$$(\mathcal{A}, a_1, a_2, \dots, a_k) \models \tilde{\phi} \text{ iff } (\mathcal{A}, a_1, a_2, \dots, a_k) \models \phi$$

for all $a_1, a_2, \dots, a_k \in A$ where a_i stands for the interpretation of x_i . Since

$$y = x_1 \notin \text{Free}(\forall y. \phi) \text{ and } y \notin \text{Free}(\forall y. \tilde{\phi}),$$

the interpretation of variable y is irrelevant for $\forall y. \phi$ and $\widetilde{\forall y. \phi} = \forall y. \tilde{\phi}$. Thus:

$$\begin{aligned}
& (\mathcal{A}, a_1, a_2, \dots, a_k) \models \widetilde{\forall y. \phi} \\
& \text{iff } (\mathcal{A}, a_1, a_2, \dots, a_k) \models \forall y. \widetilde{\phi} \\
& \text{iff } (\mathcal{A}, a', a_2, \dots, a_k) \models \widetilde{\phi} \text{ for all } a' \in A \\
& \text{iff } (\mathcal{A}, a', a_2, \dots, a_k) \models \phi \text{ for all } a' \in A \\
& \text{iff } (\mathcal{A}, a_1, a_2, \dots, a_k) \models \forall y. \phi
\end{aligned}$$

It remains to consider the case where ϕ arises by a countable conjunction. By duality it suffices to consider the case of an *countable disjunction*, say

$$\phi = \bigvee_{i \in I} \phi_i$$

where ϕ (and the ϕ_i 's) are $\text{FOL}^{\leq k}(\bigwedge)$ -formulas where all variables that have free or bounded occurrences in ϕ are contained in $\{x_1, \dots, x_k\}$. The goal is now to identify *finitely many* subformulas ϕ_i such that the truth value of ϕ under each \mathcal{A} - and \mathcal{B} -interpretation just depends on the truth values of these ϕ_i 's.

- For each $\bar{a} \in A^k$ where $(\mathcal{A}, \bar{a}) \models \phi$ there exists an index $i(\bar{a}) \in I$ such that:

$$(\mathcal{A}, \bar{a}) \models \phi_{i(\bar{a})}$$

$$\text{Let } I_{\mathcal{A}} \stackrel{\text{def}}{=} \{i(\bar{a}) : \bar{a} \in A^k \text{ s.t. } (\mathcal{A}, \bar{a}) \models \phi\}.$$

- Similarly, whenever $\bar{b} \in B^k$ and $(\mathcal{B}, \bar{b}) \models \phi$ then there is an index $j(\bar{b}) \in I$ such that:

$$(\mathcal{B}, \bar{b}) \models \phi_{j(\bar{b})}$$

$$\text{Let } I_{\mathcal{B}} \stackrel{\text{def}}{=} \{j(\bar{b}) : \bar{b} \in B^k \text{ s.t. } (\mathcal{B}, \bar{b}) \models \phi\}.$$

As \mathcal{A} and \mathcal{B} are finite, the index-sets $I_{\mathcal{A}}$ and $I_{\mathcal{B}}$ are finite subsets of I . We define

$$\widetilde{\phi} \stackrel{\text{def}}{=} \bigvee_{i \in I_{\mathcal{A}} \cup I_{\mathcal{B}}} \widetilde{\phi}_i$$

Since $I_{\mathcal{A}}$ and $I_{\mathcal{B}}$ are finite and the $\widetilde{\phi}_i$'s are $\text{FOL}^{\leq k}$ -formulas, $\widetilde{\phi}$ is a $\text{FOL}^{\leq k}$ -formula. Let us check that conditions (1), (2) and (3) hold for $\widetilde{\phi}$. Condition (1) is obvious. We check condition (2). The proof for (3) is analogous. Let $\bar{a} \in A^k$.

- Suppose first that $(\mathcal{A}, \bar{a}) \models \phi$. Then, there is an index $i \in I_{\mathcal{A}}$ with $i = i(\bar{a})$ and

$$(\mathcal{A}, \bar{a}) \models \phi_{i(\bar{a})}.$$

The induction hypothesis yields that $(\mathcal{A}, \bar{a}) \models \widetilde{\phi}_{i(\bar{a})}$. But then

$$(\mathcal{A}, \bar{a}) \models \widetilde{\phi} = \dots \vee \widetilde{\phi}_{i(\bar{a})} \vee \dots$$

- Suppose that $(\mathcal{A}, \bar{a}) \models \tilde{\phi}$. Then, $(\mathcal{A}, \bar{a}) \models \tilde{\phi}_i$ for some index $i \in I_{\mathcal{A}} \cup I_{\mathcal{B}}$. The induction hypothesis yields:

$$(\mathcal{A}, \bar{a}) \models \phi_i$$

But then $(\mathcal{A}, \bar{a}) \models \phi$.

By assumption (a), \mathcal{A} and \mathcal{B} satisfy the same $\text{FOL}^{\leq k}(\bigwedge)$ -sentence. We regard the $\text{FOL}^{\leq k}$ -formula $\tilde{\phi}$ such that (1), (2) and (3) hold. Then, $\tilde{\phi}$ is a $\text{FOL}^{\leq k}$ -sentence (by condition (1)). Since \mathcal{A} and \mathcal{B} yield the same truth value for $\tilde{\phi}$, conditions (2) and (3) yield:

$$\mathcal{A} \models \phi \quad \text{iff} \quad \mathcal{A} \models \tilde{\phi} \quad \text{iff} \quad \mathcal{B} \models \tilde{\phi} \quad \text{iff} \quad \mathcal{B} \models \phi$$

Thus, \mathcal{A} and \mathcal{B} fulfill the same $\text{FOL}^{\leq k}(\bigwedge)$ -sentences. □

1.7.2 Infinite quantification

We now consider two extensions of FOL with existential quantifiers stating the existence of infinitely or uncountably many elements with a certain property.

We first consider the logic $\text{FOL}(\overset{\infty}{\exists})$ which extends FOL by formulas of the form

$$\overset{\infty}{\exists} x. \phi$$

stating that *there exist infinitely many* x such that ϕ holds. Thus, the abstract syntax of $\text{FOL}(\overset{\infty}{\exists})$ is given by:

$$\phi ::= \text{true} \mid P(t_1, \dots, t_n) \mid t_1 = t_2 \mid \neg \phi \mid \phi_1 \wedge \phi_2 \mid \forall x. \phi \mid \overset{\infty}{\exists} x. \phi$$

Structures and interpretations and the satisfaction relation \models for the FOL-fragment of $\text{FOL}(\overset{\infty}{\exists})$ are defined as for standard FOL. The semantics of the new operator is given by:

$$\begin{aligned} (\mathcal{A}, \mathcal{V}) \models \overset{\infty}{\exists} x. \phi & \quad \text{iff} \quad \text{there exists infinitely many } a \in A \text{ with } (\mathcal{A}, \mathcal{V}[x := a]) \models \phi \\ & \quad \text{iff} \quad \text{the set } \{ a \in A : (\mathcal{A}, \mathcal{V}[x := a]) \models \phi \} \text{ is infinite} \end{aligned}$$

where A is the domain of \mathcal{A} . The dual quantifier $\overset{\infty}{\forall} x. \phi \stackrel{\text{def}}{=} \neg \overset{\infty}{\exists} x. \neg \phi$ states that ϕ holds *for almost all* x , i.e., for all but finitely many x :

$$\begin{aligned} (\mathcal{A}, \mathcal{V}) \models \overset{\infty}{\forall} x. \phi & \quad \text{iff} \quad (\mathcal{A}, \mathcal{V}) \not\models \overset{\infty}{\exists} x. \neg \phi \\ & \quad \text{iff} \quad \text{the set } \{ a \in A : (\mathcal{A}, \mathcal{V}[x := a]) \models \neg \phi \} \text{ is finite} \\ & \quad \text{iff} \quad \text{the set } \{ a \in A : (\mathcal{A}, \mathcal{V}[x := a]) \not\models \phi \} \text{ is finite} \end{aligned}$$

For example, we have:

$$\begin{aligned} (\mathbb{N}, \leq) & \models \forall x \overset{\infty}{\exists} y. x < y \\ (\mathbb{N}, \leq) & \models \forall x \overset{\infty}{\forall} y. x < y \end{aligned}$$

Note that $\forall x \exists^\infty y. x < y$ holds for the natural numbers, since for each $n \in \mathbb{N}$ the set $\{m \in \mathbb{N} : n < m\}$ is infinite. The second formula holds as for each natural number n , almost all natural numbers m are larger than n .

The compactness property does not hold for $\text{FOL}(\exists^\infty)$ since

$$\phi_{\text{fin}} \stackrel{\text{def}}{=} \neg \exists^\infty x. \text{true} \equiv \forall^\infty x. \text{false}$$

characterizes the finite structures. Thus, the set $\{\phi_{\text{fin}}\} \cup \{\psi_n : n \geq 2\}$ is finitely satisfiable, but not satisfiable. Here, the ψ_n 's are FOL-formulas that characterize structures with n or more elements (see e.g. the proof of Theorem 1.7.6 on page 120).

The existence of a $\text{FOL}(\exists^\infty)$ -sentence ϕ_{fin} that holds exactly for the finite structures also yields that the upward Löwenheim-Skolem theorem “from finite to infinite models” (cf. Theorem 1.5.2 on page 72) does not hold for $\text{FOL}(\exists^\infty)$. Note that for each $n \in \mathbb{N}$, $n \geq 1$, ϕ_{fin} has a finite model \mathcal{A}_n with n elements, but there is no infinite model for ϕ_{fin} .

The other part of the upward Löwenheim-Skolem theorem (“from infinite to larger models”, cf. Theorem 1.5.4 on page 73) is violated by $\text{FOL}(\exists^\infty)$ too. To see this, we show that the natural numbers with the natural order have a characterization in $\text{FOL}(\exists^\infty)$:

Example 1.7.10 (FOL(\exists^∞)-characterization of the ordered natural numbers). We regard the structure (\mathbb{N}, \leq) and provide a $\text{FOL}(\exists^\infty)$ -sentence ϕ_{nat} over the vocabulary consisting of a binary predicate symbol \sqsubseteq such that ϕ_{nat} holds exactly for the structures that are isomorphic to (\mathbb{N}, \leq) . As usual we write $x \sqsubseteq y$ for $x \neq y \wedge x \leq y$. Let

$$\phi_{\text{nat}} \stackrel{\text{def}}{=} \psi_{\text{LO}} \wedge \psi_1 \wedge \psi_2$$

where ψ_{LO} is a FOL-sentence that formalizes the conditions of linear orders (see Definition 1.4.13 on page 53) and where ψ_1 and ψ_2 are the following sentences:

$$\psi_1 \stackrel{\text{def}}{=} \forall x \exists^\infty y. x \sqsubseteq y$$

$$\psi_2 \stackrel{\text{def}}{=} \forall x \exists y. x \sqsubseteq y$$

Sentence ψ_1 asserts that for each element x almost all elements y are larger than x , i.e., the number of elements y with $y \leq x$ is finite. Note that:

$$\begin{aligned} (\mathbb{N}, \leq, [x := n]) &\models \forall^\infty y. x \sqsubseteq y \\ \text{iff } (\mathbb{N}, \leq, [x := n]) &\not\models \exists^\infty y. \neg(x \sqsubseteq y) \\ \text{iff } (\mathbb{N}, \leq, [x := n]) &\not\models \exists^\infty y. y \sqsubseteq x \\ \text{iff } \{m \in \mathbb{N} : m \leq n\} &\text{ is finite} \end{aligned}$$

The latter certainly holds for all natural numbers n . Thus, $(\mathbb{N}, \leq) \models \psi_1$. Sentence ψ_2 formalizes the condition that there are no maximal elements. Clearly, we have $(\mathbb{N}, \leq) \models \psi_2$ and therefore:

$$(\mathbb{N}, \leq) \models \phi_{\text{nat}}$$

Suppose now that $\mathcal{A} = (\mathcal{A}, \sqsubseteq)$ is a model for ϕ_{nat} . The goal is to show that \mathcal{A} is isomorphic to (\mathbb{N}, \leq) . As $\mathcal{A} \models \psi_{\text{LO}} \wedge \psi_2$, \mathcal{A} is a linear order without maximal elements. In particular, \mathcal{A}

must be infinite. As $\mathcal{A} \models \psi_1$, for each element $a \in A$ the downward-closure of a , i.e., the set $A \downarrow a = \{b \in A : b \sqsubseteq a\}$, is finite. Let

$$\text{rank}(a) \stackrel{\text{def}}{=} |A \downarrow a|$$

If $a, b \in A$ and $a \sqsubset b$ then $A \downarrow a$ is a proper subset of $A \downarrow b$, and therefore $\text{rank}(a) < \text{rank}(b)$. As every two elements in A are comparable via \sqsubseteq we get for all $a, b \in A$:

$$\begin{aligned} a \sqsubset b & \quad \text{iff} \quad \text{rank}(a) < \text{rank}(b) \\ a = b & \quad \text{iff} \quad \text{rank}(a) = \text{rank}(b) \end{aligned}$$

Thus, the rank function $\text{rank} : A \rightarrow \mathbb{N}$ is injective and a homomorphism. It is also surjective.

Let us see why. Since A is infinite, for each $n \in \mathbb{N}$ there is an element $a \in A$ with $\text{rank}(a) \geq n$. Given an element $a \in A$ of rank n then, for each $m \in \mathbb{N}$ where $m < n$, there is an element of rank m . To see this, we regard the strictly increasing sequence a_1, a_2, \dots, a_n of the elements in $A \downarrow a$ and then take the m -th element a_m of this sequence. Hence, for each $n \in \mathbb{N}$ there exists a unique element $a_n \in A$ with $\text{rank}(a_n) = n$.

Hence, the rank function is an isomorphism from \mathcal{A} to the ordered natural numbers. This example shows that there is a $\text{FOL}(\exists^\infty)$ -sentence ϕ that is satisfiable over some infinite structure, but all models for ϕ are countable. Thus, the upward Löwenheim-Skolem theorem “from infinite to larger models” does not hold. ■

The above results show that $\text{FOL}(\exists^\infty)$ violates the compactness property and the upward Löwenheim-Skolem theorems (both versions “from finite to infinite models” and “from infinite to larger models”).

However, the downward Löwenheim-Skolem theorem holds for $\text{FOL}(\exists^\infty)$, since it lies between FOL and $\text{FOL}(\wedge)$, and the latter provides countable models for satisfiable sentences (see Theorem 1.7.8).

Theorem 1.7.11 (Embedding of $\text{FOL}(\exists^\infty)$ into $\text{FOL}(\wedge)$). *For each $\text{FOL}(\exists^\infty)$ -formula ϕ there exists a $\text{FOL}(\wedge)$ -formula $\bar{\phi}$ over the same vocabulary such that ϕ and $\bar{\phi}$ have the same models.*

Proof. We provide a transformation $\phi \mapsto \bar{\phi}$ which assigns to each $\text{FOL}(\exists^\infty)$ -formula ϕ a $\text{FOL}(\wedge)$ -formula $\bar{\phi}$ with the same predicate and function symbols and the same free variables and such that ϕ and $\bar{\phi}$ have the same models. The definition of $\bar{\phi}$ is by structural induction:

$$\begin{aligned} \bar{\phi} & \stackrel{\text{def}}{=} \phi & \text{if } \phi = \text{true} \text{ or } \phi \text{ is an atomic formula} \\ \overline{\neg\phi} & \stackrel{\text{def}}{=} \neg\bar{\phi} \\ \overline{\phi_1 \wedge \phi_2} & \stackrel{\text{def}}{=} \bar{\phi}_1 \wedge \bar{\phi}_2 \\ \overline{\forall x. \phi} & \stackrel{\text{def}}{=} \forall x. \bar{\phi} \\ \overline{\exists x. \phi} & \stackrel{\text{def}}{=} \bigwedge_{n \geq 1} \exists x_1 \dots \exists x_n. (\bar{\phi}[x/x_1] \wedge \dots \wedge \bar{\phi}[x/x_n] \wedge \bigwedge_{1 \leq i < j \leq n} x_i \neq x_j) \end{aligned}$$

where x_1, x_2, \dots is a sequence of pairwise distinct fresh variables.

It is now easy to see that $\mathcal{I} \models \phi$ iff $\mathcal{I} \models \overline{\phi}$ for all interpretations \mathcal{I} . □

The combination of Theorem 1.7.11 and Theorem 1.7.8 (page 122) yields:

Theorem 1.7.12 (Downward Löwenheim-Skolem Theorem for $\text{FOL}(\exists^\infty)$). *Each satisfiable $\text{FOL}(\exists^\infty)$ -sentence has a countable (possibly finite) model.*