

Mathematical Logic

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1 Introduction

These notes are for (introductory) mathematical logic. As of writing this introduction, I have not yet been accepted to take the mathematical logic course (University of Oslo). These notes will be based on the book used in the aforementioned course, as well as resources I can find online (e.g. publicly available courses like UCLA's Math 220A). Therefore the structure of these notes might be a bit scattered and disorganized.

1.1 High level overview / rambling

First-order logic is the standard way to formalize mathematics. For instance Peano arithmetic formalizes number theory, Zermelo-Fraenkel set theory formalizes set theory. In symbolic logic, with formal languages, we don't consider interpretations of symbols. Using structures we can have a notion of validity or satisfaction to logical expressions. With these, we have notions of syntax and semantics.

1.2 Gödel's Completeness Theorem

This is a fundamental result in mathematical logic which states (informally) that a formula with no free variables can be formally deduced from a given set of axioms if and only if it is valid in every structure satisfying these axioms.

2 Languages and Structures

2.1 Languages

What does $\forall x(x > 0 \Rightarrow \exists y(y \cdot y = x))$ mean? While we might recognize that this is a statement that holds in an ordered field where every positive element is a square, it is just a sequence of symbols.

Definition 2.1: First order language

A (first-order) language is a set of symbols \mathcal{L} composed of two disjoint subsets:

1. The first part (common to all languages) consists of "(" and ")" together with the following logical symbols: the set of variables $\mathcal{V} = \{v_n : n \in \mathbb{N}\}$, the equality symbol "=", connectives " \neg ", " \wedge ", the existential quantifier " \exists "
2. The second part, called the signature of \mathcal{L} denoted $\sigma^{\mathcal{L}}$, consists of the non-logical symbols of \mathcal{L} . It consists of:
 - a set of constant symbols $C^{\mathcal{L}}$
 - a sequence of sets $\mathcal{F}_n^{\mathcal{L}}, n \in \mathbb{N}_{\geq 1}$, where elements of this set are called the n-ary function symbols
 - a sequence of sets $\mathcal{R}_n^{\mathcal{L}}, n \in \mathbb{N}_{\geq 1}$, where elements of this set are called n-ary relation symbols (or, n-ary predicates)

The language \mathcal{L} is given by the disjoint union of these sets.

Note that the existential quantifier and logical or may be swapped for their negations: \forall, \vee and nothing will change. The choice is a matter of taste. Also note that while we give practical names to the sets in \mathcal{L} , we should attempt not to imbue any sort of interpretation on languages.

Now, a few *remarks*:

1. A language is always infinite. Furthermore, the logical part is countable while the non-logical can have arbitrary cardinality.
2. Abusing the notation: \mathcal{L} and $\sigma^{\mathcal{L}}$ may be identified.

Example 2.1

\mathcal{L}_{\emptyset} the empty language (still contains logical part).
 $\mathcal{L}_{ring} = \{\underline{0}, \underline{1}, +, -, \cdot\}$ the ring language.
 $\mathcal{L}_{ord} = \{<\}$ the order language.
 $\mathcal{L}_{o.ring} := \mathcal{L}_{ring} \cup \mathcal{L}_{ord}$ the ordered ring language.
 $\mathcal{L}_{set} = \{\in\}$ the language of set theory.
 $\mathcal{L}_{grp} = \{\cdot, ^{-1}\}$ the language of groups.
 $\mathcal{L}_{graph} = \{E\}$ the language of graphs.
 $\mathcal{L}_{ar} = \{\underline{0}, S, +, \cdot, <\}$ the language of arithmetic.

2.2 Structures

Definition 2.2: Structures

Let \mathcal{L} be a first-order language. An \mathcal{L} -structure, \mathfrak{A} , consists of a non-empty set A (called the base set or universe of \mathfrak{A} together with an element $c^{\mathfrak{A}} \in A$ for each $c \in \mathcal{C}^{\mathcal{L}}$, a function $f^{\mathfrak{A}} : A^n \rightarrow A$ for each $f \in \mathcal{F}_n^{\mathcal{L}}$, and a subset $R^{\mathfrak{A}} \subseteq A^n$ for each $R \in \mathcal{R}_n^{\mathcal{L}}$. We write $\mathfrak{A} = (A, (Z^{\mathfrak{A}})_{Z \in \sigma^{\mathcal{L}}})$. $Z^{\mathfrak{A}}$ is called the interpretation of the symbol $Z \in \sigma^{\mathcal{L}}$ in the structure \mathfrak{A} .

Note that there are different ways of formally defining this and the specifics of this can safely be taken for granted later on.

Example 2.2

1. $\mathcal{N} = (\mathbb{N}, 0, \underset{x \mapsto x+1}{S}, +, \cdot, <)$ is an \mathcal{L}_{ar} -structure
2. $\mathbb{C} = (\mathbb{C}, 0, 1, +, -, \cdot)$ is an \mathcal{L}_{ring} -structure
3. $\mathbb{R} = (\mathbb{R}, 0, 1, +, -, \cdot, <)$ the ordered field of real numbers, is an $\mathcal{L}_{o.ring}$ -structures

Definition 2.3: isomorphism of structures

We say that two \mathcal{L} -structures $\mathfrak{A}, \mathfrak{B}$ are isomorphic, $\mathfrak{A} \cong \mathfrak{B}$, if there exists an isomorphism $F : A \xrightarrow{\text{bijection}} B$ between the base sets which commutes with the interpretations of the symbols $\sigma^{\mathcal{L}}$, that is:

1. $F(c^{\mathfrak{A}}) = c^{\mathfrak{B}}$ for every constant symbol $c \in \mathcal{C}^{\mathcal{L}}$
2. $F(f^{\mathfrak{A}}(a_1, \dots, a_n)) = f^{\mathfrak{B}}(F(a_1), \dots, F(a_n))$ for every function symbol $f \in \mathcal{F}_n^{\mathcal{L}}$, and every tuple $(a_1, \dots, a_n) \in A^n$
3. $(a_1, \dots, a_n) \in R^{\mathfrak{A}} \Leftrightarrow (F(a_1), \dots, F(a_n)) \in R^{\mathfrak{B}}$ for every predicate $R \in \mathcal{R}_n^{\mathcal{L}}$ and every tuple $(a_1, \dots, a_n) \in A^n$

3 Terms and Formulas

3.1 Terms

Definition 3.1

A word w over a set (alphabet) E is a finite string $w = a_0 a_1 \dots a_{k-1}$ with $a_i \in E$ for every i . We call k the length of w , and we denote E^* the set of all words over E .

Definition 3.2

Let \mathcal{L} be a language. The set $\mathcal{T}^{\mathcal{L}}$ of \mathcal{L} -terms is the smallest subset D of \mathcal{L}^* containing the variables and the constants of \mathcal{L} , such that if $f \in F_n^{\mathcal{L}}$ and $t_1, \dots, t_n \in D$, then $f t_1 \dots t_n \in D$.

$$\Rightarrow \mathcal{T}^{\mathcal{L}} = \bigcup_{n \in \mathbb{N}} \mathcal{T}_n^{\mathcal{L}}$$

where $\mathcal{T}_0^{\mathcal{L}} = C^{\mathcal{L}} \cup \mathcal{V}^{\mathcal{L}}$ and, inductively

$$\mathcal{T}_{n+1}^{\mathcal{L}} = \mathcal{T}_n^{\mathcal{L}} \cup \{f t_1 \dots t_k : k \in \mathbb{N}_{\geq 1}, f \in \mathcal{F}_k^{\mathcal{L}} \text{ and } t_1, \dots, t_k \in \mathcal{T}_n^{\mathcal{L}}\}$$

.

Proposition:

Any term $t \in \mathcal{T}^{\mathcal{L}}$ satisfies one and only one of the following:

1. t is a variable
2. t is a constant symbol
3. there exists a unique integer $n \geq 1$, a unique n -ary function symbol $f \in \mathcal{F}_n^{\mathcal{L}}$ and a unique sequence (t_1, \dots, t_n) of terms such that $t = f t_1 \dots t_n$

Proof. We proceed by structural induction on the term $t \in \mathcal{T}^{\mathcal{L}}$, as defined by the inductive construction of terms in a first-order language.

Base cases.

If t is a *variable* (i.e., $t \in \mathcal{V}$), then it satisfies condition (1).

If t is a *constant symbol* (i.e., a 0-ary function symbol), then it satisfies condition (2).

These two cases are mutually exclusive since the sets of variables and constant symbols are disjoint.

Inductive step.

Assume the statement holds for terms $t_1, \dots, t_n \in \mathcal{T}^{\mathcal{L}}$.

Let $f \in \mathcal{F}_n^{\mathcal{L}}$ be an n -ary function symbol for some $n \geq 1$, and define a new term

$$t = f t_1 \dots t_n.$$

Then t is neither a variable nor a constant symbol. Furthermore, the structure of the term guarantees that there exists a *unique* integer n , a unique function symbol f , and a unique sequence (t_1, \dots, t_n) of terms such that

$$t = f t_1 \dots t_n,$$

due to the syntactic rules of term formation in first-order logic. Thus, condition (3) holds uniquely.

Exclusivity.

We now verify that the three cases are mutually exclusive:

- A term cannot be both a variable and a constant symbol (by definition of the syntax).
- A term cannot be a variable or constant symbol and simultaneously of the form $f t_1 \dots t_n$ for any $n \geq 1$.
- Finally, due to the unique structure of terms, a term of the form $f t_1 \dots t_n$ cannot be written in any other way.

Therefore, every term falls under exactly one of the three cases, completing the proof. \square

We introduce some *notation* here, for practical purposes: we shall often write $f(t_1, \dots, t_n)$ instead of $f t_1 \dots t_n$. When f is binary we might write $t_1 f t_2$ instead of $f t_1 t_2$. For example: $(x+y) \cdot z$ means $\cdot + x y z$.

Definition 3.3

The height of a term t , denoted $ht(t)$, is defined as the smallest natural number k such that $t \in \mathcal{T}_k^{\mathcal{L}}$.

From this definition and the unique reading property for terms, it follows that $ht(f(t_1, \dots, t_n)) = 1 + \max\{ht(t_i) : 1 \leq i \leq n\}$.

3.2 Formulas

Definition 3.4: Atomic formula

An atomic \mathcal{L} -formula is one of the following

- a word of the form $t_1 = t_2$, where t_1, t_2 are terms of the language
- a word of the form $R t_1 \dots t_n$, where $R \in \mathcal{R}_n^{\mathcal{L}}$ and all t_1, \dots, t_n are terms of the language

Then the set $Fml^{\mathcal{L}}$ of \mathcal{L} -formulas is the smallest subset D of \mathcal{L}^* that contains all atomic \mathcal{L} -formulas such that if $x \in \mathcal{V}^{\mathcal{L}}$ and $\phi, \psi \in D$, then $\neg\phi, (\phi \wedge \psi)$ and $\exists x\phi$ are all in D .

$$\Rightarrow Fml^{\mathcal{L}} = \bigcup_{n \in \mathbb{N}} Fml_n^{\mathcal{L}}$$

where $Fml_0^{\mathcal{L}}$ is the set of atomic \mathcal{L} -formulas, and inductively

$$Fml_{n+1}^{\mathcal{L}} := Fml_n^{\mathcal{L}} \cup \{\neg\phi : \phi \in Fml_n^{\mathcal{L}}\} \cup \{(\phi \wedge \psi) : \phi, \psi \in Fml_n^{\mathcal{L}}\} \cup \{\exists x\phi : \phi \in Fml_n^{\mathcal{L}}, x \in \mathcal{V}^{\mathcal{L}}\}$$

Note that the inclusion of $Fml_n^{\mathcal{L}}$ in the union in the inductive definition is technically redundant, but we defined it like this for practicality in other definitions.

The same can be said for the definition of $\mathcal{T}_n^{\mathcal{L}}$.

3.3 Exercises from 1.6.1

Problem 3.1: Task 4

Suppose that \mathfrak{A} and \mathfrak{B} are two \mathcal{L} -structures. We say that they are *isomorphic*, $\mathfrak{A} \cong \mathfrak{B}$, if there exists a bijection $i : A \rightarrow B$ such that for each constant symbol c of \mathcal{L} , $i(c^{\mathfrak{A}}) = c^{\mathfrak{B}}$, for each n -ary function symbol f in $\mathcal{F}_n^{\mathcal{L}}$, and for each $(a_1, \dots, a_n) \in A^n$, $i(f^{\mathfrak{A}}(a_1, \dots, a_n)) = f^{\mathfrak{B}}(i(a_1), \dots, i(a_n))$, and for each n -ary relation/predicate symbol R in $\mathcal{R}_n^{\mathcal{L}}$, and for each $(a_1, \dots, a_n) \in A^n$, we have $(a_1, \dots, a_n) \in R^{\mathfrak{A}} \Leftrightarrow (i(a_1), \dots, i(a_n)) \in R^{\mathfrak{B}}$.

A Show that \cong is an equivalence relation.

B Find two different structures for a particular language and prove that they are not isomorphic.

Proof of first. Let \mathcal{L} be an arbitrary language, and $\mathfrak{A}, \mathfrak{B}, \mathfrak{C}$ be \mathcal{L} -structures.

First we show that $\mathfrak{A} \cong \mathfrak{A}$, i.e. \cong is reflexive. Let $i : A \rightarrow A$ be the identity map $i(a) = a$. It is trivial to show that i is bijective, being its own inverse. Then we have $i(c^{\mathfrak{A}}) = c^{\mathfrak{A}}$ satisfying the first property of structure isomorphisms. Furthermore, if we take f to be an n -ary function symbol of the language, and $(a_1, \dots, a_n) \in A^n$, we get that $i(f^{\mathfrak{A}}(a_1, \dots, a_n)) = f^{\mathfrak{A}}(a_1, \dots, a_n)$. Now recognize that $i(a_j) = a_j$ for all j , and we find that $i(f^{\mathfrak{A}}(a_1, \dots, a_n)) = f^{\mathfrak{A}}(i(a_1), \dots, i(a_n))$, showing that the second property holds. Lastly, with R being some n -ary relation symbol in the language and $(a_1, \dots, a_n) \in A^n$, we have, through the same identity argument,

$$(a_1, \dots, a_n) \in R^{\mathfrak{A}} \Leftrightarrow (i(a_1), \dots, i(a_n)) \in R^{\mathfrak{A}}.$$

Thus $\mathfrak{A} \cong \mathfrak{A}$.

Second we show that \cong is symmetric. Suppose $i : A \rightarrow B$ is an isomorphism, so $\mathfrak{A} \cong \mathfrak{B}$ via i . Since i is bijective, it has an inverse $j := i^{-1} : B \rightarrow A$ which is also a bijection.

We now show that j is a structure isomorphism from \mathfrak{B} to \mathfrak{A} .

Constants: For any constant symbol c in the language, we know $i(c^{\mathfrak{A}}) = c^{\mathfrak{B}}$. Applying j to both sides gives:

$$j(c^{\mathfrak{B}}) = j(i(c^{\mathfrak{A}})) = c^{\mathfrak{A}}.$$

So the condition on constants is satisfied.

Functions: Let f be an n -ary function symbol and $(b_1, \dots, b_n) \in B^n$. Since j maps from B to A , we define $a_k := j(b_k)$ for each k . Then $i(a_k) = b_k$ for all k , and:

$$\begin{aligned} j(f^{\mathfrak{B}}(b_1, \dots, b_n)) &= j(f^{\mathfrak{B}}(i(a_1), \dots, i(a_n))) \\ &= j(i(f^{\mathfrak{A}}(a_1, \dots, a_n))) = f^{\mathfrak{A}}(a_1, \dots, a_n), \end{aligned}$$

which shows that:

$$f^{\mathfrak{A}}(j(b_1), \dots, j(b_n)) = j(f^{\mathfrak{B}}(b_1, \dots, b_n)),$$

satisfying the function compatibility condition.

Relations: Let R be an n -ary relation symbol and $(b_1, \dots, b_n) \in B^n$. Let $a_k := j(b_k)$ as before. Then, since $i(a_k) = b_k$, we get:

$$(b_1, \dots, b_n) \in R^{\mathfrak{B}} \Leftrightarrow (i(a_1), \dots, i(a_n)) \in R^{\mathfrak{B}} \Leftrightarrow (a_1, \dots, a_n) \in R^{\mathfrak{A}}$$

by the isomorphism definition for i . Applying j to the tuple and reversing the direction of the implication gives the desired equivalence. Hence $\mathfrak{B} \cong \mathfrak{A}$.

Lastly, we show that \cong is transitive. Suppose $\mathfrak{A} \cong_i \mathfrak{B}$ and $\mathfrak{B} \cong_j \mathfrak{C}$. Define $k := j \circ i : A \rightarrow C$, which is bijective since it is the composition of two bijections.

We show that k is a structure isomorphism from \mathfrak{A} to \mathfrak{C} .

Constants: For any constant symbol c , we have:

$$k(c^{\mathfrak{A}}) = j(i(c^{\mathfrak{A}})) = j(c^{\mathfrak{B}}) = c^{\mathfrak{C}}.$$

Functions: Let f be an n -ary function symbol and $(a_1, \dots, a_n) \in A^n$. Then:

$$\begin{aligned} k(f^{\mathfrak{A}}(a_1, \dots, a_n)) &= j(i(f^{\mathfrak{A}}(a_1, \dots, a_n))) \\ &= j(f^{\mathfrak{B}}(i(a_1), \dots, i(a_n))) \\ &= f^{\mathfrak{C}}(j(i(a_1)), \dots, j(i(a_n))) \\ &= f^{\mathfrak{C}}(k(a_1), \dots, k(a_n)). \end{aligned}$$

Relations: Let R be an n -ary relation symbol and $(a_1, \dots, a_n) \in A^n$. Then:

$$(a_1, \dots, a_n) \in R^{\mathfrak{A}} \Leftrightarrow (i(a_1), \dots, i(a_n)) \in R^{\mathfrak{B}} \Leftrightarrow (j(i(a_1)), \dots, j(i(a_n))) \in R^{\mathfrak{C}} \Leftrightarrow (k(a_1), \dots, k(a_n)) \in R^{\mathfrak{C}}.$$

The reverse direction follows similarly by applying the inverses of j and i . Hence, k preserves all relations.

Thus, $\mathfrak{A} \cong \mathfrak{C}$, and we have shown that \cong is transitive.

Therefore, \cong is an equivalence relation (reflexive, symmetric, transitive). \square

Solution to the second (Informal). Let $\mathfrak{L}_{NT} = \{0, S, +, \cdot, E, <\}$ be the language of number theory.

Let $\mathcal{N}, \mathfrak{A}$ be \mathfrak{L}_{NT} -structures. More specifically, let \mathcal{N} be the usual structure which models number theory. In \mathfrak{A} , let $a +^{\mathfrak{A}} b = a$ for all $a, b \in A$. To show that two structures like these cannot be isomorphic we proceed by contradiction, supposing there does exist an isomorphism $i : \mathbb{N} \rightarrow A$.

i is some function that, among other properties, satisfies $i(n + m) = i(n) +^{\mathfrak{A}} i(m)$, much like a group homomorphism, fun fun. Now since $i(n) +^{\mathfrak{A}} i(m) = i(n)$ we have

$$i(n + m) = i(n)$$

Choose $n = 1 = m$ and we get

$$i(2) = i(1)$$

which contradicts injectivity of i .

4 Semantics of first-order formulas

4.1 Unique readability, free variables, notation

Proposition. (Unique readability of formulas) Any \mathcal{L} -formula ϕ satisfies one and only one of the following:

1. ϕ is an atomic formula
2. ϕ is equal to $\neg\psi$ for some unique \mathcal{L} -formula ψ
3. ϕ is equal to $\psi \wedge \mathfrak{X}$ for some unique \mathcal{L} -formulas ψ, \mathfrak{X}
4. ϕ is equal to $\exists x\psi$ for some unique variable x and some unique \mathcal{L} -formula ψ

Proof. We proceed by structural induction on the formation of formulas in \mathcal{L} .

Let $Fml_n^{\mathcal{L}}$ denote the set of formulas of depth at most n :

- Base case: $Fml_0^{\mathcal{L}}$ consists of atomic formulas.
- Inductive step: $Fml_{n+1}^{\mathcal{L}}$ consists of formulas obtained by applying negation, conjunction, or existential quantification to formulas in $Fml_n^{\mathcal{L}}$.

Base case ($n = 0$): Any formula $\phi \in Fml_0^{\mathcal{L}}$ is, by definition, atomic. Hence, case (1) holds, and the rest do not apply. The decomposition is trivially unique.

Inductive hypothesis: Assume that for all $\psi \in Fml_n^{\mathcal{L}}$, ψ satisfies exactly one of the four cases of the proposition, with the associated subformulas and variables being unique.

Inductive step: Let $\phi \in Fml_{n+1}^{\mathcal{L}} \setminus Fml_n^{\mathcal{L}}$. Then ϕ is constructed as exactly one of the following:

- $\phi = \neg\psi$, where $\psi \in Fml_n^{\mathcal{L}}$,
- $\phi = \psi \wedge \chi$, where $\psi, \chi \in Fml_n^{\mathcal{L}}$,
- $\phi = \exists x\psi$, where x is a variable and $\psi \in Fml_n^{\mathcal{L}}$.

Each of these constructions matches exactly one of cases (2), (3), or (4). We now prove uniqueness for each case.

Case 2: Suppose $\phi = \neg\psi_1 = \neg\psi_2$. Then by the syntax of negation, it follows that $\psi_1 = \psi_2$. Hence, ψ is uniquely determined.

Case 3: Suppose $\phi = \psi_1 \wedge \chi_1 = \psi_2 \wedge \chi_2$. Then the only way such a formula can be parsed as a conjunction is with:

$$\psi_1 = \psi_2 \quad \text{and} \quad \chi_1 = \chi_2.$$

Thus, both components are uniquely determined.

Case 4: Suppose $\phi = \exists x_1\psi_1 = \exists x_2\psi_2$. By the syntax of quantification, it must be that $x_1 = x_2$ and $\psi_1 = \psi_2$. Hence, both the variable and subformula are uniquely determined.

Mutual exclusivity: Finally, we verify that no formula can belong to more than one of the cases (1)–(4).

- Atomic formulas cannot start with \neg , \wedge , or \exists .
- Formulas of the form $\neg\psi$ cannot be written as conjunctions or quantifiers.
- Conjunctions and quantifiers have distinct syntactic structures and cannot be confused.

Hence, each formula ϕ satisfies exactly one of the four cases, and the decomposition is unique in each.

□

Definition 4.1

Let $v_k \in \mathcal{V}^{\mathcal{L}}$ be a variable. We define: a free occurrence of v_k in ϕ :

- If ϕ is atomic (i.e. $t_1 = t_2$ for some terms), all occurrences of v_k in ϕ are free.
- If ϕ is of the form $\neg\psi$, then the free occurrences of v_k in ϕ are those which are free in ψ .
- If ϕ is of the form $(\psi \wedge \chi)$, then the free occurrences of v_k in ϕ are those that are free in ψ and those that are free in χ .
- If ϕ is of the form $\exists v_l \psi$ and $l \neq k$, then the free occurrences of v_k in ϕ are those which are free in ψ .
- If ϕ is of the form $\exists v_k \psi$, then no occurrence of v_k in ϕ is free.

Occurrences of v_k in ϕ that are not free are called bound.

The free variables of ϕ are those having at least one free occurrence in ϕ . Denote $Free(\phi)$ the set of free variables of ϕ .

A sentence is a formula with no free variables.

Example 4.1

If ϕ is the formula $(\exists v_0 v_0 < v_1 \wedge v_0 = v_1)$ (note that there is no use of "(" or ")" in the formula itself).

Then:

- The first two occurrences of v_0 are bound
- The third v_0 is free
- All occurrences of v_1 are free

Notation. We will use the following abbreviations:

- $(\phi \vee \psi)$ for $\neg(\neg\phi \wedge \neg\psi)$
- $(\phi \Rightarrow \psi)$ for $\neg(\phi \wedge \neg\psi)$
- $(\phi \Leftrightarrow \psi)$ for $((\phi \Rightarrow \psi) \wedge (\psi \Rightarrow \phi))$
- $\forall x\phi$ for $\neg\exists x\neg\phi$

Note that these do not constitute new symbols in the meaning of formulas in the formation rules, this is simply for convenience. We, formally, stick to the minimum amount of symbols for the full power of first-order logic.

We will also write $\exists x_1, \dots, x_n$ instead of $\exists x_1, \dots, \exists x_n$ and do so for the universal quantifier, also. Furthermore we write $R(t_1, \dots, t_n)$ instead of Rt_1, \dots, t_n as well as write $t_1 R t_2$ instead of $Rt_1 t_2$ when R is a binary relation. We will write $(\phi_0 \wedge \dots \wedge \phi_n)$ or sometimes $\bigwedge_{i=0}^n \phi_i$ instead of $(\dots (\phi_0 \wedge \phi_1) \wedge \phi_2) \wedge \dots \wedge \phi_n)$, as well as similar abbreviations for disjunction. We will add parentheses, or omit them for readability; with the convention that symbols from $\{\exists, \neg, \forall\}$ bind strongest, followed by \wedge , then \vee , then the symbols from $\{\Rightarrow, \Leftrightarrow\}$.

Example 4.2

$\forall x \phi \wedge \psi \Rightarrow \chi$ is read as $((\forall x \phi \wedge \psi) \Rightarrow \chi)$, that is $\neg(\forall x \phi \wedge \psi) \wedge \neg \chi$, and so finally we get

$$\neg((\neg \exists x \neg \phi \wedge \psi) \wedge \neg \chi)$$

4.2 Semantics

Definition 4.2

Let \mathfrak{A} be an \mathcal{L} -structure.

1. An assignment (with value in \mathfrak{A}) is a function $\alpha : \mathcal{V}^{\mathcal{L}} \rightarrow A$ from the set of variables to the base set or universe of \mathfrak{A} .
2. If α is an assignment and t is an \mathcal{L} -term, we define $t^{\mathfrak{A}}[\alpha]$ by induction on the height of t $ht(t)$:
 - $v_i^{\mathfrak{A}}[\alpha] := \alpha(v_i)$ (for $v_i \in \mathcal{V}^{\mathcal{L}}$) and $c^{\mathfrak{A}}[\alpha] := c^{\mathfrak{A}}$ (for constant symbol $c \in C^{\mathcal{L}}$)
 - $f(t_1, \dots, t_n)^{\mathfrak{A}}[\alpha] := f^{\mathfrak{A}}(t_1^{\mathfrak{A}}[\alpha], \dots, t_n^{\mathfrak{A}}[\alpha])$

Lemma 4.1

If two assignments α, β coincide on all variables occurring in t , then $t[\alpha] = t[\beta]$.

Notation. If t is a term, we might denote it by $t(x_1, \dots, x_n)$ if the variables x_i are all distinct and all variables having at least one occurrence in t all belong to the set $\{x_1, \dots, x_n\}$. If $t(x_1, \dots, x_n)$ and a tuple of elements $a_1, \dots, a_n \in A$, we define $t^{\mathfrak{A}}[a_1, \dots, a_n]$ by $t^{\mathfrak{A}}[\alpha]$ with α defined to be $\alpha(x_i) = a_i$ for all i .

Definition 4.3: Satisfaction of a formula/"Tarski's definition of truth"

Let \mathfrak{A} be an \mathcal{L} -structure. By induction on the height $ht(\phi)$ of a formula we define $\mathfrak{A} \models \phi[\alpha]$ (read as " ϕ is satisfied in \mathfrak{A} in α "):

- $\mathfrak{A} \models t_1 = t_2$ if and only if $t_1^{\mathfrak{A}}[\alpha] = t_2^{\mathfrak{A}}[\alpha]$
- $\mathfrak{A} \models R t_1 \dots t_n[\alpha]$ if and only if $(t_1[\alpha], \dots, t_n[\alpha]) \in R^{\mathfrak{A}}$
- $\mathfrak{A} \models \neg \psi[\alpha]$ if and only if $\mathfrak{A} \not\models \psi[\alpha]$
- $\mathfrak{A} \models (\psi \wedge \chi)[\alpha]$ if and only if $\mathfrak{A} \models \psi[\alpha]$ and $\mathfrak{A} \models \chi[\alpha]$
- $\mathfrak{A} \models \exists x \psi[\alpha]$ if and only if there exists $a \in A$ with $\mathfrak{A} \models \psi[\alpha_{a/x}]$, where $\alpha_{a/x}$ denotes the assignment defined by $\alpha_{a/x}(x) = a$ and $\alpha_{a/x}(y) = \alpha(y)$ for all y different from x

Proposition. If two assignments α, β coincide on $Free(\phi)$, then one has:

$$\mathfrak{A} \models \phi[\alpha] \text{ if and only if } \mathfrak{A} \models \phi[\beta]$$

Proof. By induction on $ht(\phi)$. The case of atomic formulas follows from the earlier lemma about terms.

Inductive step:

Consider the case ϕ is equal to $\exists x\psi$. If we have that $\mathfrak{A} \models \phi[\alpha]$, there exists $a \in A$ such that $\mathfrak{A} \models \psi[\alpha_{a/x}]$. Any variable $y \neq x$ that is free in ψ is also free in ϕ . Hence we have $\mathfrak{A} \models \psi[\beta_{a/x}]$. By the inductive hypothesis, we also have $\mathfrak{A} \models \phi[\beta]$. \square

Notation. A formula ϕ will be denoted by $\phi(x_1, \dots, x_n)$ if the variables x_i are all distinct and free in ϕ and they belong to the set $\{x_1, \dots, x_n\}$. If a formula $\phi(x_1, \dots, x_n)$ and elements $a_1, \dots, a_n \in A$ are given, we define $\mathfrak{A} \models \phi[a_1, \dots, a_n]$ by $\mathfrak{A} \models \phi[\alpha]$ where α is an assignment such that $\alpha(x_i) = a_i$ (well defined by the previous proposition). Thus the formula $\phi(x_1, \dots, x_n)$ defines an n -ary relation on the underlying base set A given by $\{(a_1, \dots, a_n) \in A^n : \mathfrak{A} \models \phi[a_1, \dots, a_n]\}$. In particular, when ϕ is a sentence, then the relation $\mathfrak{A} \models \phi$ is interpreted as " ϕ is satisfied or true in \mathfrak{A} " or " \mathfrak{A} is a model of ϕ ".

5 Substitution

5.1 Substitution of terms into formulas

Earlier we have discussed satisfaction of formulas in structures with assignment functions, $\mathfrak{A} \models \phi[\alpha]$. We may write $\phi(x_1, \dots, x_n)$ if x_i are distinct, free variables in x_1, \dots, x_n . Given $a_1, \dots, a_n \in A$, $\mathfrak{A} \models \phi[a_1, \dots, a_n] \Leftrightarrow \mathfrak{A} \models \phi[\alpha]$ for α some assignment where $\alpha(x_i) = a_i$. Then the formula $\phi(x_1, \dots, x_n)$ defines an n -ary relation on A , given by $\phi[\mathfrak{A}] := \{(a_1, \dots, a_n) \in A^n : \mathfrak{A} \models \phi[a_1, \dots, a_n]\}$.

Definition 5.1

Let \mathfrak{A} be an \mathcal{L} -structure, and $D \subseteq A^n$.

1. The set D is \emptyset -definable (or, 0-definable) if $D = \phi[\mathfrak{A}]$ for some formula $\phi(x_1, \dots, x_n)$.
2. Let $B \subseteq A$. Then D is B -definable (or, definable over B) if there exists a formula $\phi(x_1, \dots, x_n, y_1, \dots, y_m)$ and $\bar{b} \in B^m$ such that

$$D = \phi[\mathfrak{A}, \bar{b}] := \{\bar{a} \in A^n : \mathfrak{A} \models \phi(a_1, \dots, a_n, b_1, \dots, b_m)\}$$

Intuitively, a subset $D \subseteq A^n$ of an \mathcal{L} -structure \mathfrak{A} is *definable* if it can be described by a formula in the language \mathcal{L} , possibly using parameters from the domain.

- If D is \emptyset -definable (or 0-definable), then there exists a formula $\phi(x_1, \dots, x_n)$ with no parameters from A such that

$$D = \{\bar{a} \in A^n : \mathfrak{A} \models \phi(\bar{a})\}.$$

In other words, D can be described without naming any specific elements of A beyond those already available through the symbols of \mathcal{L} .

- If D is B -definable for some $B \subseteq A$, then there exists a formula $\phi(x_1, \dots, x_n, y_1, \dots, y_m)$ and a tuple $\bar{b} \in B^m$ such that

$$D = \{\bar{a} \in A^n : \mathfrak{A} \models \phi(\bar{a}, \bar{b})\}.$$

Here, the formula may refer to specific elements of B through the parameters \bar{b} .

Example 5.1

Let $\mathfrak{A} = (\mathbb{N}, 0, S, +, \times)$, where S is the successor function.

1. The set of even natural numbers

$$E = \{n \in \mathbb{N} : \exists y (n = y + y)\}$$

is \emptyset -definable, since it can be defined by the formula $\phi(x) := \exists y (x = y + y)$, which uses no parameters from \mathbb{N} .

2. The singleton set $\{3\}$ is not \emptyset -definable in this language (unless a constant symbol for 3 is present in \mathcal{L}), but it is definable over $B = \{3\}$ using the formula $\psi(x, y) := (x = y)$ with y interpreted as 3.
3. The set $\{x \in \mathbb{N} : x > 3\}$ is definable over $B = \{3\}$ by the formula $\theta(x, y) := x > y$, again with y interpreted as 3.

When it comes to substitution we may, naively, want to replace every free occurrence of some variable x by a term s . For example $\phi(x_0)$ of the form $\exists v_1 \neg(v_1 = v_0)$. Now, what if $s = v_1$. This is bad because we would get

$$\exists v_1 \neg(v_1 = v_1)$$

which is satisfied in no structure.

Definition 5.2

Let x_0, \dots, x_r be distinct variables and s_0, \dots, s_r be terms. Then we define the simultaneous substitution of the x_i by the terms s_i in the following manner:

1. Let t be a term. Then $t_{s_0/x_0, \dots, s_r/x_r} = t_{\bar{s}/\bar{x}}$ is the word obtained by:

$$x_{\bar{s}/\bar{x}} = \begin{cases} x & \text{if } x \neq x_0, \dots, x_r \\ s_i & \text{if } x = x_i \end{cases}$$

for $x \in \mathcal{V}^{\mathcal{L}}$.

$$c_{\bar{s}/\bar{x}} = c$$

for $c \in \mathcal{C}^{\mathcal{L}}$.

$$[f t^1 \dots t^n]_{\bar{s}/\bar{x}} = f t_{\bar{s}/\bar{x}}^1 \dots t_{\bar{s}/\bar{x}}^n$$

for $f \in \mathcal{F}^{\mathcal{L}}$ and t^i a term.

By induction on the height of terms, this is well-defined.

2. By induction on the height of a formula:

$$[t = t']_{\bar{s}/\bar{x}} = t_{\bar{s}/\bar{x}} = t'_{\bar{s}/\bar{x}}.$$

$$[R t^1 \dots t^n]_{\bar{s}/\bar{x}} = R t_{\bar{s}/\bar{x}}^1 \dots t_{\bar{s}/\bar{x}}^n$$

$$[\neg \psi]_{\bar{s}/\bar{x}} = \neg [\psi]_{\bar{s}/\bar{x}}$$

$$(\psi \wedge \chi)_{\bar{s}/\bar{x}} = \psi_{\bar{s}/\bar{x}} \wedge \chi_{\bar{s}/\bar{x}}$$

For quantifiers: let x_{i_1}, \dots, x_{i_k} ($i_1 < \dots < i_k$) be those variables among x_0, \dots, x_r that are free in $\exists x \psi$ (in particular $x \neq x_{i_1} \neq \dots \neq x_{i_k}$). Then we define:

$$(\exists x \psi)_{\bar{s}/\bar{x}} = \exists x (\psi_{\bar{s}'/\bar{x}'})$$

where $\bar{x}' = (x_{i_1}, \dots, x_{i_k})$ and $\bar{s}' = (s_{i_1}, \dots, s_{i_k})$.

If x has some occurrence in one of s_{i_1}, \dots, s_{i_k} , we define it to be $\exists u [\psi_{\bar{s}/\bar{x}, u/x}]$ where u is the first variable appearing in v_1, v_2, \dots which does not occur in $\exists x \psi, s_{i_1}, \dots, s_{i_k}$.

Definition 5.3

Let x_0, \dots, x_r be distinct variables, α an assignment with values in \mathfrak{A} and a_0, \dots, a_r are elements of A . We define the assignment $\alpha_{a_0/x_0, \dots, a_r/x_r} = \alpha_{\bar{a}/\bar{x}}$ by $\alpha_{\bar{a}/\bar{x}}(x_i) = a_i$ and $\alpha_{\bar{a}/\bar{x}}(y) = \alpha(y)$ for $y \neq x_i$.

Lemma 5.1

Let x_0, \dots, x_r be distinct variables, s_0, \dots, s_r be terms, and α be an assignment with values in \mathfrak{A} .

1. For every term t , $t_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = t^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}]$
2. For every formula ϕ , $\mathfrak{A} \models \phi_{\bar{s}/\bar{x}}[\alpha]$ if and only if $\mathfrak{A} \models \phi[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}]$

Proof of (1). We proceed by induction on the structure of the term t .

Base case. Suppose t is a variable y .

- If $y = x_i$ for some $i \leq r$, then by definition of substitution

$$t_{\bar{s}/\bar{x}} = s_i.$$

Hence

$$t_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = s_i^{\mathfrak{A}}[\alpha].$$

On the other hand,

$$t^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}] = (\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots})(x_i) = s_i^{\mathfrak{A}}[\alpha].$$

Thus the equality holds.

- If $y \notin \{x_0, \dots, x_r\}$, then $t_{\bar{s}/\bar{x}} = y$, so

$$t_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = \alpha(y).$$

Since the modified assignment $\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}$ agrees with α on y , we have

$$t^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots}] = \alpha(y).$$

Inductive step. Suppose $t = f(t_1, \dots, t_n)$ with function symbol f . By definition of substitution,

$$t_{\bar{s}/\bar{x}} = f((t_1)_{\bar{s}/\bar{x}}, \dots, (t_n)_{\bar{s}/\bar{x}}).$$

Hence

$$t_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = f^{\mathfrak{A}}((t_1)_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha], \dots, (t_n)_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha]).$$

By the induction hypothesis, for each j ,

$$(t_j)_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = t_j^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}].$$

Thus

$$t_{\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = f^{\mathfrak{A}}(t_1^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}], \dots, t_n^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}]) = t^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}].$$

This completes the induction and the proof. □

Proof of (2). We proceed by induction on the height $ht(\phi)$ of the formula ϕ .

Base cases.

- If ϕ is an atomic formula of the form $t_1 = t_2$, then

$$\mathfrak{A} \models (t_1 = t_2)_{\bar{s}/\bar{x}}[\alpha] \iff t_{1\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha] = t_{2\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha].$$

By part (1), this is equivalent to

$$t_1^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}] = t_2^{\mathfrak{A}}[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}],$$

which is precisely

$$\mathfrak{A} \models (t_1 = t_2)[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}].$$

- If ϕ is atomic of the form $R(t_1, \dots, t_n)$, then

$$\mathfrak{A} \models (R(t_1, \dots, t_n))_{\bar{s}/\bar{x}}[\alpha] \iff (t_{1/\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha], \dots, t_{n/\bar{s}/\bar{x}}^{\mathfrak{A}}[\alpha]) \in R^{\mathfrak{A}}.$$

By part (1), this is equivalent to

$$(t_1^{\mathfrak{A}}[\alpha \dots], \dots, t_n^{\mathfrak{A}}[\alpha \dots]) \in R^{\mathfrak{A}},$$

i.e.

$$\mathfrak{A} \models R(t_1, \dots, t_n)[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}].$$

Inductive step. Assume the claim holds for all formulas of smaller height than ϕ .

- If $\phi = \neg\psi$, then

$$\mathfrak{A} \models (\neg\psi)_{\bar{s}/\bar{x}}[\alpha] \iff \mathfrak{A} \not\models \psi_{\bar{s}/\bar{x}}[\alpha].$$

By the induction hypothesis,

$$\mathfrak{A} \not\models \psi[\alpha \dots] \iff \mathfrak{A} \models (\neg\psi)[\alpha \dots].$$

- If $\phi = (\psi \wedge \theta)$, then

$$\mathfrak{A} \models (\psi \wedge \theta)_{\bar{s}/\bar{x}}[\alpha] \iff \mathfrak{A} \models \psi_{\bar{s}/\bar{x}}[\alpha] \text{ and } \mathfrak{A} \models \theta_{\bar{s}/\bar{x}}[\alpha].$$

By induction hypothesis, this is equivalent to

$$\mathfrak{A} \models \psi[\alpha \dots] \text{ and } \mathfrak{A} \models \theta[\alpha \dots],$$

which is

$$\mathfrak{A} \models (\psi \wedge \theta)[\alpha \dots].$$

The same reasoning works for $\vee, \rightarrow, \leftrightarrow$.

- If $\phi = \forall y \psi$, then by definition of substitution

$$(\forall y \psi)_{\bar{s}/\bar{x}} = \forall y (\psi_{\bar{s}/\bar{x}}),$$

assuming $y \notin \{x_0, \dots, x_r\}$ (or else with variable renaming). Then

$$\mathfrak{A} \models (\forall y \psi)_{\bar{s}/\bar{x}}[\alpha] \iff \text{for all } a \in A, \mathfrak{A} \models \psi_{\bar{s}/\bar{x}}[\alpha_{a/y}].$$

By induction hypothesis, this is equivalent to

$$\text{for all } a \in A, \mathfrak{A} \models \psi[\alpha_{a/y, s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}],$$

which is precisely

$$\mathfrak{A} \models \forall y \psi[\alpha_{s_0^{\mathfrak{A}}[\alpha]/x_0, \dots, s_r^{\mathfrak{A}}[\alpha]/x_r}].$$

The case $\phi = \exists y \psi$ is analogous.

Thus by structural induction the equivalence holds for every formula ϕ . □

5.2 Exercises from 1.8.1

Problem 5.1: Task 4

Show that x is always substitutable for x in ϕ .

Proof. Let ϕ be some \mathcal{L} -formula and let $x \in \mathcal{V}^{\mathcal{L}}$. Let $Fml_n^{\mathcal{L}}, n \in \mathbb{N}$ denote the \mathcal{L} -formulas with height at most n . We proceed by structural induction on the height of the formula $ht(\phi)$.

For the base case suppose $ht(\phi) = 0$, i.e. $\phi \in Fml_0^{\mathcal{L}}$ is an atomic formula. Then all occurrences of variables in ϕ are free since there are no quantifiers, and so are substitutable.

Suppose, for our inductive hypothesis, that x is substitutable for x , for any formula in $Fml_n^{\mathcal{L}}$.

Then, ignoring the trivial case where ϕ is atomic, we have 3 cases to check.

1. $\phi \equiv \neg\psi$
2. $\phi \equiv (\psi \vee \gamma)$
3. $\phi \equiv (\forall y(\psi))$

Case 1.

Suppose ϕ is of the form $\neg\psi$, where $\psi \in Fml_n^{\mathcal{L}}$, and by our inductive hypothesis x is substitutable for x in $\psi \in Fml_n^{\mathcal{L}}$. Then x is substitutable for x in ϕ .

Case 2.

Suppose ϕ is of the form $(\psi \vee \gamma)$, where $\psi, \gamma \in Fml_n^{\mathcal{L}}$, and by our inductive hypothesis x is substitutable for x in any formula of height n . Then x is substitutable for x in both ψ and γ . Thus x is substitutable for x in ϕ .

Case 3.

Suppose ϕ is of the form $(\forall y(\psi))$, where $\psi \in Fml_n^{\mathcal{L}}$, and by our inductive hypothesis x is substitutable for x in ψ . Since x is substitutable for x in ψ and y does not occur in x we have that x is substitutable for x in ϕ .

This completes the proof. □

5.3 Exercises from 1.9.1

Problem 5.2: Task 3

Suppose that ϕ is an \mathcal{L} -formula and x is a variable. Prove that ϕ is valid if and only if $(\forall x)(\phi)$ is valid.

Proof. Let \mathcal{L} be a language, let ϕ be an \mathcal{L} -formula, and let $x \in \mathcal{V}^{\mathcal{L}}$ be a variable of the language. We show that ϕ is valid if and only if $\forall x \phi$ is valid.

(\Rightarrow) Suppose ϕ is valid. This means that for every \mathcal{L} -structure \mathfrak{A} and every assignment α , we have

$$\mathfrak{A} \models \phi[\alpha].$$

Let \mathfrak{A} be any \mathcal{L} -structure and α any assignment. To check $\mathfrak{A} \models \forall x \phi[\alpha]$, we must verify that

$$\mathfrak{A} \models \phi[\alpha[a/x]] \quad \text{for every } a \in A.$$

But since ϕ is valid, $\mathfrak{A} \models \phi[\alpha[a/x]]$ holds for every $a \in A$. Thus $\mathfrak{A} \models \forall x \phi[\alpha]$ for all \mathfrak{A} and α , so $\forall x \phi$ is valid.

(\Leftarrow) Suppose $\forall x \phi$ is valid. This means that for every \mathcal{L} -structure \mathfrak{A} and every assignment α ,

$$\mathfrak{A} \models \forall x \phi[\alpha].$$

By the semantics of \forall , this means that for every $a \in A$,

$$\mathfrak{A} \models \phi[\alpha[a/x]].$$

In particular, if we take $a = \alpha(x)$, then $\alpha[a/x]$ agrees with α on all variables, so

$$\mathfrak{A} \models \phi[\alpha].$$

Since this holds for all \mathfrak{A} and α , ϕ is valid. □

Problem 5.3: Task 4

- a) Assume that $\models (\phi \Rightarrow \psi)$. Show that $\phi \models \psi$.
- b) Suppose that ϕ is $x < y$ and ψ is $z < w$. Show that $\phi \models \psi$, but $\not\models (\phi \Rightarrow \psi)$.

Proof of a. Let \mathcal{L} be a language ϕ, ψ \mathcal{L} -formulas and for any arbitrary \mathcal{L} -structure \mathfrak{A} and assignment α , we have $\mathfrak{A} \models (\phi \Rightarrow \psi)$. Our goal is to show that for any \mathfrak{A} with assignment α , if $\mathfrak{A} \models \phi$ then $\mathfrak{A} \models \psi$.

As mentioned we have $\mathfrak{A} \models (\phi \Rightarrow \psi)[\alpha]$ for arbitrary structure and assignment. Recall that $\phi \Rightarrow \psi$ is short-hand for $\neg \phi \vee \psi$. Suppose $\mathfrak{A} \models (\neg \phi \vee \psi)[\alpha]$ and $\mathfrak{A} \models \phi[\alpha]$, where structure and assignment are arbitrary, as mentioned. Then by the semantics of disjunction we have $\mathfrak{A} \models \neg \phi[\alpha]$ or $\mathfrak{A} \models \psi[\alpha]$, and $\mathfrak{A} \models \phi[\alpha]$. In particular $\mathfrak{A} \models \neg \phi[\alpha]$ means that $\mathfrak{A} \not\models \phi[\alpha]$, but this is not the case since we have $\mathfrak{A} \models \phi[\alpha]$. Therefore $\mathfrak{A} \models \psi[\alpha]$ must hold. Hence $\phi \models \psi$. □

Proof of b. Let ϕ be the formula $x < y$ and ψ be the formula $z < w$.

Step 1: Show $\phi \models \psi$. Assume \mathfrak{A} is a structure with domain A and interpretation $<^{\mathfrak{A}} \subseteq A \times A$ of the relation symbol $<$. Suppose $\mathfrak{A} \models \phi$, i.e. for every assignment α we have

$$(\alpha(x), \alpha(y)) \in <^{\mathfrak{A}}.$$

Let $a, b \in A$ be arbitrary. Define an assignment α with $\alpha(x) = a$ and $\alpha(y) = b$ (the values of other variables are irrelevant). By assumption, $(a, b) \in <^{\mathfrak{A}}$. Since a, b were arbitrary, this shows that

$$<^{\mathfrak{A}} = A \times A.$$

Now let β be any assignment. Then $(\beta(z), \beta(w)) \in A \times A = <^{\mathfrak{A}}$, so $\mathfrak{A} \models \psi$. Thus every structure that satisfies ϕ also satisfies ψ , so $\phi \models \psi$.

Step 2: Show $\not\models (\phi \rightarrow \psi)$. Consider the structure \mathfrak{A} with domain $A = \{0, 1\}$ and $<^{\mathfrak{A}}$ interpreted as the usual strict order $\{(0, 1)\}$. Let α be an assignment with

$$\alpha(x) = 0, \quad \alpha(y) = 1, \quad \alpha(z) = 1, \quad \alpha(w) = 0.$$

Then $\mathfrak{A} \models \phi[\alpha]$ since $0 < 1$, but $\mathfrak{A} \not\models \psi[\alpha]$ since $1 \not< 0$. Hence $\mathfrak{A} \not\models (\phi \rightarrow \psi)[\alpha]$, so $\phi \rightarrow \psi$ is not valid.

Therefore, $\phi \models \psi$ but $\not\models (\phi \rightarrow \psi)$. □