We now have a notion of *proof* and a notion of *truth*. The obvious question to ask is: which of the provable formulas are true, and which of the true formulas are provable?

Theorem 0.0.1. Let ϕ be a formula other than \bot . If $\Gamma \vdash \phi$ then $\Gamma \models \phi$.

Proof. Let π be a proof of γ with set of hypotheses Γ . We proceed by induction on the height of π . If π has height 0, then π consists of a single assumption and single conclusion γ . This implies $\gamma \in \Gamma$. Thus, if $\mathcal{I} \models \Gamma$ then in particular $\mathcal{I} \models \gamma$.

Now say that π has heigh n>0 and the result holds for all proofs π' with height k< n. We proceed by cases on the deduction rule of π . Most of these cases are trivial. For instance, say the final rule is $\wedge I$ so that $\gamma=\phi\wedge\psi$ for some ϕ,ψ .

$$\begin{array}{ccc}
\pi_1 & \pi_1 \\
\vdots & \vdots \\
\frac{\phi & \phi}{\phi \wedge \psi} \wedge I
\end{array}$$

By definition, $\Gamma \models \phi \land \psi$ if for all interpretations \mathcal{I} such that $\mathcal{I} \models \Gamma$ we have $\mathcal{I} \models \phi \land \psi$, in other words, $\mathcal{I}_{\nu}(\phi \land \psi) = 1$ for all valuations ν . By Definition ?? this holds if and only if $\mathcal{I}_{\nu}(\phi) = \mathcal{I}_{\nu}(\psi) = 1$ which holds by the inductive hypothesis.

The cases when the final rule is $\wedge E1$, $\wedge E2$, $\vee I1$, $\vee I2$ are similarly simple. Say the final rule is $\wedge E^{i,j}$ for some i,j

$$\begin{array}{cccc} \pi' & [\phi]^i & [\psi]^j \\ \vdots & \vdots & \vdots \\ \frac{\phi \lor \psi}{\gamma} & \frac{\gamma}{\gamma} & \wedge E^{i,j} \end{array}$$

Say \mathcal{I} satisfies $\mathcal{I} \models \Gamma$ and let ν be an arbitrary valuation. By the existence of π' we have $\Gamma \vdash \phi \lor \psi$ and so by the inductive hypothesis $\Gamma \models \phi \lor \psi$, which is to say $\mathcal{I}(\phi \lor \psi) = 1$. Thus either $\mathcal{I}_{\nu}(\phi) = 1$ or $\mathcal{I}_{\nu}(\psi) = 1$. We also have that $\Gamma \cup \{\phi\} \vdash \gamma$ and so $\Gamma \cup \{\phi\} \models \gamma$. Thus, if $\mathcal{I}_{\nu}(\phi) = 1$ then $\Gamma \cup \{\phi\} \models \gamma$ implies $\mathcal{I}_{\nu}(\gamma) = 1$. Otherwise, we must have $\mathcal{I}_{\nu}(\psi) = 1$ and then $\Gamma \cup \{\psi\} \models \gamma$ implies $\mathcal{I}_{\nu}(\gamma) = 1$. It follows that $\Gamma \models \gamma$.

Say the final rule of π is $\Rightarrow I^i$ so that $\gamma = \phi \Rightarrow \psi$ for some ϕ, ψ and let \mathcal{I} is such that $\mathcal{I} \models \phi$.

$$\begin{aligned} & [\phi]^i \\ & \vdots \\ & \frac{\psi}{\phi \Rightarrow \psi} \Rightarrow I^i \end{aligned}$$

We need to show $\mathcal{I}_{\nu}(\phi \Rightarrow \psi) = 1$ for each evaluation ν which amounts to showing that either $\mathcal{I}_{\nu}(\phi) = 0$ or $\mathcal{I}_{\nu}(\psi) = 1$. If $\mathcal{I}_{\nu}(\phi) \neq 0$ then $\mathcal{I}_{\nu}(\phi) = 1$. Thus, since $\Gamma \cup \{\phi\} \vdash \psi$ and so $\Gamma \cup \{\phi\} \models \psi$ we have $\mathcal{I}_{\nu}(\psi) = 1$.

Say the final rule of π is $\Rightarrow E$.

$$\begin{array}{ccc}
\pi' & \pi'' \\
\vdots & \vdots \\
\frac{\phi \Rightarrow \gamma}{\gamma} & \phi \\
\hline
\end{array}
\Rightarrow E$$

We have $\Gamma \vdash \phi \Rightarrow \gamma$ and so $\Gamma \models \phi \Rightarrow \gamma$ which means $\mathcal{I}_{\nu}(\phi) = 0$ or $\mathcal{I}_{\nu}(\gamma) = 1$. Since $\Gamma \vdash \phi$ and hence $\Gamma \models \phi$ we have $\mathcal{I}_{\nu}(\phi) = 1$, which implies $\mathcal{I}_{\nu}(\gamma) = 1$. Say the final rule of π is $\neg I^i$.

$$\begin{array}{c} [\phi]^i \\ \vdots \\ \hline \neg \phi \end{array} \neg I^i$$

We need to show that $\mathcal{I}_{\nu}(\neg \phi) = 1$ which amounts to showing $\mathcal{I}_{\nu}(\phi) = 0$. We use proof by contradiction. Say $\mathcal{I}_{\nu}(\phi) = 1$. Since $\Gamma \cup \{\phi\} \vdash \bot$ we have $\Gamma \cup \{\phi\} \models \bot$ which implies $\mathcal{I}_{\nu}(\bot) = 1$, contradicting Definition ??.

Now say the last rule is $\forall I$.

$$\begin{array}{c}
\pi' \\
\vdots \\
\frac{\phi[x := y]}{(\forall x : C)\phi} \forall I
\end{array}$$

Say $\Gamma \not\models (\forall x : C)\phi$. Let ν be a valuation such that $\mathcal{I}_{\nu}((\forall x : C)\phi) = 0$. Then there exists some $d \in \mathcal{I}(C)$ such that $\mathcal{I}_{\nu(x \mapsto d)}(\phi) = 0$. This means $\mathcal{I}_{\nu(y \mapsto d)}(\phi) = 0$, which means $\mathcal{I} \not\models \phi[x := y]$.

Say the last rule is $\forall E$.

$$\begin{array}{c}
\pi \\
\vdots \\
\frac{(\forall x : C)\phi}{\phi[x := t]} (\forall E)
\end{array}$$

Say $\mathcal{I} \not\models \phi[x := t]$ so there exists a valuation ν such that $\mathcal{I}_{\nu}(\phi[x := t]) = 0$. Then $d := \mathcal{I}_{\nu}(t)$ is some value in $\mathcal{I}(C)$ and we see $\mathcal{I}_{\nu(x \mapsto d)}(\phi) = 0$ and so $\mathcal{I} \not\models (\forall x : C)\phi$.

Say the last rule is $\exists I$.

$$\begin{array}{c}
\pi \\
\vdots \\
\frac{\phi[x := t]}{(\exists x : C)\phi} \exists I
\end{array}$$

If ν is a valuation such that $\mathcal{I}_{\nu} \models \phi[x := t]$ then $\mathcal{I}_{\nu(x \mapsto \mathcal{I}_{\nu}(t))}(\phi) = 1$. Thus $\mathcal{I} \models (\exists x : C)\phi$.

Say the last rule is $\exists E^i$.

$$\begin{array}{ccc} \pi & & [\phi[x:=y]]^i \\ \vdots & & \vdots \\ \frac{(\exists x:C)\phi}{\gamma} & & \gamma \end{array} \exists E^i$$

Theorem 0.0.2. Let \mathbb{T} be a first order theory, that is, a set of formulas in some first order language. There exists an interpretation \mathcal{I} so that $\mathcal{I} \models \mathbb{T}$ if and only if for every finite subset $\mathbb{T}' \subseteq \mathbb{T}$ there exists an interpretation \mathcal{I}' such that $\mathcal{I}' \models \mathbb{T}'$.

Proof. For convenience, if a theory \mathbb{S} admits an interpretation \mathcal{J} such that $\mathcal{J} \models \mathbb{S}$ we will say that \mathbb{S} admits a model.

We prove the contrapositive. Assume that \mathbb{T} does not admit a model.

By the Completeness Theorem we have that \mathbb{T} is inconsistent. Let A denote a formula such that $\mathbb{T} \vdash A$ and $\mathbb{T} \vdash \neg A$. Let π, π' respectively be proofs of $A, \neg A$. Since π, π' are finite there exists finite subsets $\mathbb{T}', \mathbb{T}'' \subseteq \mathbb{T}$ so that $\mathbb{T}' \vdash A$ and $\mathbb{T}'' \vdash \neg A$. This implies that $\mathbb{T}' \cup \mathbb{T}'' \vdash A \land \neg A$. Thus the finite subset $\mathbb{T}' \cup \mathbb{T}''$ is inconsistent and thus does not admit a model.

The other direction of the Theorem is trivial.