

# Mathcord Mathematical Logic

## Problem Set 2 Solution

### Problem 1

Prove the following:

$$\frac{X \vdash \alpha \rightarrow \beta}{X, \alpha \vdash \beta}, \quad \frac{X, \alpha \vdash \beta}{X \vdash \alpha \rightarrow \beta}$$

For the first proof:

- (1)  $X, \alpha, \neg\beta \vdash \alpha \wedge \neg\beta$  by IS, MR, and  $\wedge 1$
- (2)  $X, \alpha, \neg\beta \vdash \neg(\alpha \wedge \neg\beta)$  by supposition and MR
- (3)  $X, \alpha, \neg\beta \vdash \beta$  by  $\neg 1$
- (4)  $X, \alpha \vdash \beta$  by  $\neg$ -elimination

For the second proof:

- (1)  $X, \alpha \wedge \neg\beta, \alpha \vdash \beta$  by supposition and MR
- (2)  $X, \alpha \wedge \neg\beta \vdash \alpha$  by IS, MR, and  $\wedge 2$
- (3)  $X, \alpha \wedge \neg\beta \vdash \beta$  by the cut rule
- (4)  $X, \alpha \wedge \neg\beta \vdash \neg\beta$  by IS, MR, and  $\wedge 2$
- (5)  $X, \alpha \wedge \neg\beta \vdash \alpha \rightarrow \beta$  by  $\rightarrow 1$
- (6)  $X, \neg(\alpha \wedge \neg\beta) \vdash \alpha \rightarrow \beta$  by IS, MR
- (7)  $X \vdash \alpha \rightarrow \beta$  by  $\rightarrow 2$

### Problem 2

Complete section 2.4: prove claims 2.4.2 through 2.4.8.

See A Concise Introduction to Mathematical Logic, Wolfgang Rautenberg, Section 1.6.

### Problem 3

A *substitution* is a mapping  $\sigma: V \longrightarrow \mathcal{F}$ , which we extend to  $\sigma: \mathcal{F} \longrightarrow \mathcal{F}$  using recursion:

$$(\alpha \wedge \beta)^\sigma = \alpha^\sigma \wedge \beta^\sigma, \quad (\neg\alpha)^\sigma = \neg\alpha^\sigma$$

For a set of formulas  $X \subseteq \mathcal{F}$ , define  $X^\sigma = \{\varphi^\sigma \mid \varphi \in X\}$ . Verify that  $\models$  is *substitution invariant*:

$$X \models \alpha \implies X^\sigma \models \alpha^\sigma$$

Let  $w$  be a valuation, we define  $w^\sigma$  such that  $w \models \alpha^\sigma$  iff  $w^\sigma \models \alpha$ . In order for this to hold for prime formulas, we must have  $w^\sigma \models \pi$  iff  $w \models \pi^\sigma$ , this defines the valuation. Now we must verify that this identity holds for compound formulas, this is easy.

So

$$w \models X^\sigma \implies w^\sigma \models X \implies w^\sigma \models \alpha \implies w \models \alpha^\sigma$$

thus  $X^\sigma \models \alpha^\sigma$ , as required.

#### Problem 4

Let  $\vdash \subseteq \mathcal{P}(\mathcal{F}) \times \mathcal{F}$  be a relation between sets of formulas and formulas (we write  $X \vdash \varphi$ ).  $\vdash$  is a *consequence relation* if it satisfies:

- (1) Reflexivity:  $\{\alpha\} \vdash \alpha$
- (2) Monotonicity:  $X \subseteq X'$  and  $X \vdash \alpha$  implies  $X' \vdash \alpha$
- (3) Transitivity:  $X \vdash Y$  ( $X \vdash \varphi$  for all  $\varphi \in Y$ ) and  $Y \vdash \alpha$  implies  $X \vdash \alpha$
- (4) Substitution invariance:  $X \vdash \alpha \implies X^\sigma \vdash \alpha^\sigma$  (see the previous question).

A consequence relation is called *finitary* if  $X \vdash \alpha$  implies there exists a finite  $X_0 \subseteq X$  such that  $X_0 \vdash \alpha$ .

Call a consequence relation  $\vdash$  *inconsistent* if it is trivial:  $\vdash \alpha$  for all  $\alpha$  (equivalently  $\vdash \perp$ ). Otherwise  $\vdash$  is consistent.

- (1) Let  $\vdash$  be a consistent finitary consequence relation in  $\mathcal{F}_{\{\wedge, \neg\}}$  which satisfies the properties ( $\wedge 1$ ) through ( $\neg 2$ ). Show that  $\vdash$  is *maximally consistent* (meaning any consequence relation which contains  $\vdash$  is inconsistent).
- (2) Conclude that  $\vdash$  (our Gentzen calculus) is complete (is equal to  $\models$ ).

- (1) let  $\vdash' \supset \vdash$  be a proper extension of  $\vdash$ , so there exist  $X, \varphi$  such that  $X \not\vdash' \varphi$  and  $X \vdash' \varphi$ . Let  $Y$  be a maximal consistent extension of  $X \cup \{\neg\varphi\}$  for  $\vdash$ .  $Y$  exists since  $X \cup \{\neg\varphi\}$  is consistent, and we can apply Zorn's lemma to  $\mathcal{H} = \{Y \supseteq X \mid Y \text{ is consistent}\}$ : let  $\mathcal{C} \subseteq \mathcal{H}$  be a chain, then  $\bigcup \mathcal{C}$  is consistent. For if  $\mathcal{C} \vdash \perp$ , then since  $\vdash$  is finitary there exist  $\varphi_1, \dots, \varphi_n \in \mathcal{C}$  such that  $\varphi_1, \dots, \varphi_n \vdash \perp$ . But since  $\mathcal{C}$  is a chain, there exists a  $C \in \mathcal{C}$  such that  $\varphi_1, \dots, \varphi_n \in C$  and thus  $C \in \mathcal{C} \subseteq \mathcal{H}$  is inconsistent, in contradiction. Now let us define a substitution  $\sigma$  where  $\pi^\sigma = \top$  for  $\pi \in Y$  and  $\pi^\sigma = \perp$  otherwise. We claim

$$\alpha \in Y \implies \vdash \alpha^\sigma, \quad \alpha \notin Y \implies \vdash \neg \alpha^\sigma$$

We prove this by induction. For prime  $\pi$  this is trivial (since  $\vdash$  satisfies  $\wedge 1$  through  $\neg 2$  we can show that  $\vdash \top$  and  $\vdash \neg \perp$ , etc.).

Now for  $\neg \alpha \in Y$ , we have  $\alpha \notin Y$  since  $Y$  is consistent and so  $\vdash \neg \alpha^\sigma$  as required. And for  $\neg \alpha \notin Y$ , we have  $\alpha \in Y$  because it is maximally consistent, and so on.

For  $\vdash'$  we have that  $Y \vdash' \varphi, \neg\varphi$  and since  $Y$  is maximally consistent,  $\varphi, \neg\varphi \in Y$ . Thus  $\vdash' \varphi^\sigma, \neg\varphi^\sigma$ . Thus  $\vdash'$  is inconsistent.

- (2) Let  $\vdash$  be the smallest finitary consequence relation to satisfy  $\wedge 1$  through  $\neg 2$ , this is our Gentzen calculus. Since  $\vdash \subseteq \models$ , and by the previous subquestion,  $\vdash$  is maximal,  $\vdash = \models$ .
- (3) This follows

#### Problem 5

A *positive formula* is a formula in  $\mathcal{F}_{\{\wedge, \vee\}}$ . Let  $w: V \longrightarrow \{0, 1\}$  be a valuation, we can also equivalently view it as a set  $A \subseteq V$ . Call a set of formulas  $X$  *increasing* if  $A \models X$  and  $A \subseteq B$  implies  $B \models X$ . We say that  $X$  is *equivalent* to  $Y$  if  $A \models X \iff A \models Y$ .

Show that

- (1)  $A \subseteq B$  if and only if every positive sentence which holds in  $A$  also holds in  $B$ .
- (2) A consistent set of formulas  $X$  is increasing iff it is equivalent to a set of positive formulas.
- (3) A formula  $\varphi$  is increasing (meaning  $\{\varphi\}$  is) iff either  $\varphi$  is equivalent to a positive formula,  $\varphi$  is a tautology, or  $\neg\varphi$  is a tautology.

- (1) Let  $A \subseteq B$ , then by simple formula induction if  $\varphi$  is positive then  $A \models \varphi \implies B \models \varphi$ . And conversely, if  $A \models \varphi \implies B \models \varphi$  for all positive  $\varphi$ , in particular it holds for prime  $\varphi = \pi$ , and thus  $\pi \in A \implies \pi \in B$ .

- (2) Suppose  $X$  is increasing. Define  $X^+ = \{\varphi \text{ positive} \mid X \vdash \varphi\}$ , then  $X$  and  $X^+$  are equivalent. Obviously if  $A \models X$  then  $A \models X^+$ . Conversely, let  $A \models X^+$  and define

$$Y = \{\neg\varphi \mid \varphi \text{ positive, } A \models \neg\varphi\}$$

then  $X \cup Y$  is consistent, otherwise there exist  $\varphi_1, \dots, \varphi_n$  positive such that  $A \models \neg\varphi_i$  and  $X, \neg\varphi_1, \dots, \neg\varphi_n$  is inconsistent. So

$$X \vdash \bigwedge_{i=1}^n \neg\varphi_i \rightarrow \perp \equiv \bigvee_{i=1}^n \varphi_i$$

So then  $\bigvee_{i=1}^n \varphi_i \in X^+$ , and so  $A \models \bigvee_{i=1}^n \varphi_i$ , and thus  $A \models \varphi_i$  for some  $i$ . But  $\neg\varphi_i \in Y$  and so  $A \not\models \varphi_i$  in contradiction.

Thus  $X \cup Y$  is consistent, and has a model  $B \models X \cup Y$ . Since  $B \cup Y, A \not\models \varphi \implies B \not\models \varphi$  for positive  $\varphi$ , thus  $B \models \varphi \implies A \models \varphi$  for positive  $\varphi$ . By the previous subquestion, this means  $B \subseteq A$ , and since  $X$  is increasing this means  $A \models X$  as required.

Conversely, we showed that positive formulas are increasing and thus so is a set of positive formulas, and surely then a set equivalent to a set of positive formulas.

- (3) Suppose neither  $\varphi$  nor  $\neg\varphi$  are tautologies. Then define  $X = \{\psi \mid \varphi \vdash \psi\}$ , then  $X$  is increasing since  $\varphi \in X$ . So  $A \models X$  means  $A \models \varphi$  and so if  $A \subseteq B$  then  $B \models \varphi$  as well, and thus  $B \models \psi$  for all  $\psi \in X$ . So by the previous subquestion,  $X \equiv X^+$  for some set of positive formulas  $X^+$ .

Now,  $X \models \varphi$  (since  $\varphi \in X$ ), and thus  $X^+ \models \varphi$ , and by finiteness, there exist  $\psi_1, \dots, \psi_n \in X^+$  such that  $\psi_1, \dots, \psi_n \models \varphi$ . Now we claim that  $\varphi \equiv \bigwedge_{i=1}^n \varphi_i$ , we clearly have  $\bigwedge_{i=1}^n \varphi_i \models \varphi$ . And  $\bigwedge_{i=1}^n \varphi_i \in X^+$  so if  $A \models \varphi$  then  $A \models X^+$  and so  $A \models \bigwedge_{i=1}^n \varphi_i$ . So we have  $\varphi \models \bigwedge_{i=1}^n \varphi_i$  as well, as required.

### Problem 6

A *graph* is a pair  $G = (V, E)$  where  $E$  is an irreflexive binary relation on  $V$ . Elements of  $V$  are called *vertices* and pairs  $(u, v) \in E$  are called *edges*. If  $G$  is a graph, an  *$n$ -coloring* is a map  $\pi: V \longrightarrow \{1, \dots, n\}$  such that for every edge  $(u, v) \in E$  the vertices  $u$  and  $v$  are not given the same color:

$$(u, v) \in E \implies \pi(u) \neq \pi(v)$$

We say that  $G$  is  *$n$ -colorable* if there exists an  $n$ -coloring on it. A *subgraph* of  $G = (V, E)$  is a graph  $G' = (V', E')$  where  $V' \subseteq V$  and  $E' = E \cap (V')^2$ .

Show that an infinite graph  $G$  (meaning  $V$  is infinite) is  $n$ -colorable iff every finite subgraph is  $n$ -colorable.

Obviously if  $G$  is  $n$ -colorable, so is every subgraph of  $G$ . Now, suppose every finite subgraph of  $G$  is  $n$ -colorable. We will define a set of propositional formulas as follows: for every  $v \in V$  and  $i \in \{1, \dots, n\}$  define a propositional variable  $p_{v,i}$ . Now define  $X$  to consist of all the formulas of the form

$$(1) \quad \bigvee_{i=1}^n p_{v,i} \text{ for all } v \in V, \quad (2) \quad p_{v,i} \rightarrow \neg p_{v,j} \text{ for } v \in V, i \neq j, \quad (3) \quad p_{u,i} \rightarrow \neg p_{v,i} \text{ for } (u, v) \in E$$

Now, if  $w \models X$  then define  $\pi: V \longrightarrow \{1, \dots, n\}$  where  $\pi(v) = i$  if and only if  $w \models p_{v,i}$ . By formulas (1), every  $v \in V$  has an image, and by (2) this image is unique. Thus  $\pi$  is well-defined. By (3) it is a coloring.

So all we need to show is that  $X$  is satisfiable. Let  $X' \subseteq X$  be a finite subset, then we can define a finite subgraph  $G'$  to consist of all vertices whose symbols occur in  $X'$ . Then we can extend  $X'$  to  $X''$  which contains all the formulas of type (1), (2), (3) for vertices occurring in  $G'$ . This is satisfiable because  $G'$  is  $n$ -colorable (take an  $n$ -coloring of  $G'$ ,  $\pi$ , and define  $w \models p_{v,i}$  if and only if  $\pi(v) = i$ ).

Thus  $X$  is finitely satisfiable, and thus satisfiable by the compactness theorem.