

Proofs for “Expertise and information: an epistemic logic perspective”

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Appendix A Proofs

Proof of Lemma 7 We first show that R is reflexive and has the *Euclidean property* (xRy and xRz implies yRz). For reflexivity, let $\Gamma \in X_{\perp}$. Suppose $A\varphi \in \Gamma$. By (T_A) and closure of maximally consistent sets under modus ponens, $\varphi \in \Gamma$. Hence $\Gamma R\Gamma$.

For the Euclidean property, suppose $\Gamma R\Delta$ and $\Gamma R\Lambda$. We show $\Delta R\Lambda$ by contraposition. Suppose $\varphi \notin \Lambda$. Since $\Gamma R\Lambda$, this means $A\varphi \notin \Gamma$. Hence $\neg A\varphi \in \Gamma$, and by (5_A) we get $A\neg A\varphi \in \Gamma$. Now $\Gamma R\Delta$ gives $\neg A\varphi \in \Delta$, so $A\varphi \notin \Delta$.

To conclude we need to show R is symmetric and transitive. For symmetry, suppose $\Gamma R\Delta$. By reflexivity, $\Gamma R\Gamma$. The Euclidean property therefore gives $\Delta R\Gamma$. For transitivity, suppose $\Gamma R\Delta$ and $\Delta R\Lambda$. By symmetry, $\Delta R\Gamma$. The Euclidean property again gives $\Gamma R\Lambda$. \square

Proof of Lemma 8 Part (1) was shown in the main text. For (2), note that by (1) we have

$$\begin{aligned} A(\varphi \rightarrow \psi) \in \Sigma &\iff |\varphi \rightarrow \psi|_{\Sigma} = X_{\Sigma} \\ &\iff \forall \Gamma \in X_{\Sigma} : \varphi \rightarrow \psi \in \Gamma \end{aligned}$$

Suppose $A(\varphi \rightarrow \psi) \in \Sigma$. Take $\Gamma \in |\varphi|_{\Sigma}$. Then we have $\varphi, \varphi \rightarrow \psi \in \Gamma$, so $\psi \in \Gamma$. This shows $|\varphi|_{\Sigma} \subseteq |\psi|_{\Sigma}$. Conversely, suppose $|\varphi|_{\Sigma} \subseteq |\psi|_{\Sigma}$. Take $\Gamma \in X_{\Sigma}$. If $\varphi \notin \Gamma$ then $\neg\varphi \in \Gamma$, so $\neg\varphi \vee \psi \in \Gamma$ and thus $\varphi \rightarrow \psi \in \Gamma$. If $\varphi \in \Gamma$ then $\Gamma \in |\varphi|_{\Sigma} \subseteq |\psi|_{\Sigma}$, so $\psi \in \Gamma$. Thus $\varphi \rightarrow \psi \in \Gamma$ in this case too. Hence $A(\varphi \rightarrow \psi) \in \Sigma$.

For (3) first note that $A(\alpha \wedge \beta) \in \Sigma$ iff both $A\alpha \in \Sigma$ and $A\beta \in \Sigma$. This can be shown using (K_A), (MP) and instances of the propositional tautologies $(p \wedge q) \rightarrow p$ (for the left-to-right implication) and $p \rightarrow q \rightarrow (p \wedge q)$ (for the right-to-left implication).

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Recalling that $\varphi \leftrightarrow \psi$ is an abbreviation for $(\varphi \rightarrow \psi) \wedge (\psi \rightarrow \varphi)$, we get

$$\begin{aligned} A(\varphi \leftrightarrow \psi) \in \Sigma &\iff A(\varphi \rightarrow \psi) \in \Sigma \text{ and } A(\psi \rightarrow \varphi) \in \Sigma \\ &\iff |\varphi|_\Sigma \subseteq |\psi|_\Sigma \text{ and } |\psi|_\Sigma \subseteq |\varphi|_\Sigma \\ &\iff |\varphi|_\Sigma = |\psi|_\Sigma \end{aligned}$$

as required. □

Proof of Theorem 5 Soundness was shown in the main text. For completeness, we adopt a roughly similar approach to the general case. Let consistency, maximal consistency and other standard notions and notation be defined as before, but now for L_{int} instead of L . Let $X_{L_{\text{int}}}$ be the set of maximally L_{int} -consistent sets. Define the relation R on $X_{L_{\text{int}}}$ in exactly the same way. Since L_{int} extends L , R is again an equivalence relation, and we have the analogues of Lemma 8 and Corollary 1.

This time, however, the construction of the canonical model for a given $\Sigma \in X_{L_{\text{int}}}$ is much more straightforward. The set of states is simply X_Σ , i.e. the equivalence class of Σ in R . Overriding earlier terminology, say $A \subseteq X_\Sigma$ is *S-closed* iff $|\varphi|_\Sigma \subseteq A$ implies $|S\varphi|_\Sigma \subseteq A$ for all $\varphi \in \mathcal{L}$. Then set

$$P_\Sigma = \{A \subseteq X_\Sigma \mid A \text{ is S-closed}\}.$$

Finally, set $V_\Sigma(p) = |p|_\Sigma$, and write $M_\Sigma = (X_\Sigma, P_\Sigma, V_\Sigma)$.

First, we have $M_\Sigma \in \mathbb{M}_{\text{int}}$, i.e. intersections of S-closed sets are S-closed. Indeed, suppose $\{A_i\}_{i \in I}$ is a collection of S-closed sets, and suppose $|\varphi|_\Sigma \subseteq \bigcap_{i \in I} A_i$. Then $|\varphi|_\Sigma \subseteq A_i$ for each i , so S-closure gives $|S\varphi|_\Sigma \subseteq A_i$. Hence $|S\varphi|_\Sigma \subseteq \bigcap_{i \in I} A_i$.

Importantly, we have the truth lemma for M_Σ : for all $\Gamma \in X_\Sigma$ and $\varphi \in \mathcal{L}$,

$$M_\Sigma, \Gamma \models \varphi \iff \varphi \in \Gamma,$$

i.e. $\|\varphi\|_{M_\Sigma} = |\varphi|_\Sigma$.

As usual, the proof is by induction on formulas. The case for atomic propositions follows from the definition of V_Σ , the cases for conjunctions and negations hold by properties of maximally consistent sets, and the case for $A\varphi$ holds by an argument identical to the one used in the general case (Lemma 9). The only interesting cases are therefore for $E\varphi$ and $S\varphi$ formulas:

(E): First suppose $E\varphi \in \Gamma$. We claim $|\varphi|_\Sigma$ is S-closed. This will give $\|\varphi\|_{M_\Sigma} \in P_\Sigma$ by the induction hypothesis and definition of P_Σ , and therefore $M_\Sigma, \Gamma \models E\varphi$.

So, suppose $|\psi|_\Sigma \subseteq |\varphi|_\Sigma$. Then $A(\psi \rightarrow \varphi) \in \Sigma$. Let $\Delta \in |S\psi|_\Sigma$. Since $\Delta, \Gamma, \Sigma \in X_\Sigma$, we have $E\varphi \in \Delta$ and $A(\psi \rightarrow \varphi) \in \Delta$ too. By (W_E) , $S\psi \wedge E\varphi \rightarrow \varphi \in \Delta$. But $S\psi \in \Delta$, so $S\psi \wedge E\varphi \in \Delta$ and thus $\varphi \in \Delta$, i.e. $\Delta \in |\varphi|_\Sigma$. This shows $|S\psi|_\Sigma \subseteq |\varphi|_\Sigma$, so $|\varphi|_\Sigma$ is S-closed as required.

Now suppose $M_\Sigma, \Gamma \models E\varphi$. Then, by the induction hypothesis, $|\varphi|_\Sigma$ is S-closed. Since $|\varphi|_\Sigma \subseteq |\varphi|_\Sigma$ clearly holds, we get $|S\varphi|_\Sigma \subseteq |\varphi|_\Sigma$. This implies $A(S\varphi \rightarrow \varphi) \in \Sigma$, and (Red_E) gives $E\varphi \in \Sigma$. Since $\Gamma \in X_\Sigma$, we get $E\varphi \in \Gamma$ as required.

(S): Suppose $S\varphi \in \Gamma$. Take any $A \in P_\Sigma$ such that $\|\varphi\|_{M_\Sigma} \subseteq A$. By the induction hypothesis, $|\varphi|_\Sigma \subseteq A$. By S-closure of A , $|S\varphi|_\Sigma \subseteq A$. Hence $\Gamma \in |S\varphi|_\Sigma \subseteq A$. This shows $M_\Sigma, \Gamma \models S\varphi$.

For the other direction we show the contrapositive. Suppose $S\varphi \notin \Gamma$. First, we claim $|S\varphi|_\Sigma$ is S-closed. Indeed, suppose $|\psi|_\Sigma \subseteq |S\varphi|_\Sigma$. Then $A(\psi \rightarrow S\varphi) \in \Sigma$. Take any $\Delta \in |S\psi|_\Sigma$. Since $\Delta \in X_\Sigma$, $A(\psi \rightarrow S\varphi) \in \Delta$ also. By (W_S) , $S\psi \rightarrow SS\varphi \in \Delta$. Now $S\psi \in \Delta$ implies $SS\varphi \in \Delta$, and (4_S) gives $S\varphi \in \Delta$, i.e. $\Delta \in |S\varphi|_\Sigma$. This shows $|S\psi|_\Sigma \subseteq |S\varphi|_\Sigma$, and thus $|S\varphi|_\Sigma$ is S-closed.

Hence $|\mathbf{S}\varphi|_\Sigma$ is a set in P_Σ not containing Γ . Moreover, $\|\varphi\|_{M_\Sigma} \subseteq |\mathbf{S}\varphi|_\Sigma$ by the induction hypothesis and (T_S). Hence $M_\Sigma, \Gamma \not\models \mathbf{S}\varphi$.

Strong completeness now follows. If $\Gamma \not\models_{\mathbb{L}_{\text{int}}} \varphi$, then $\Gamma \cup \{\neg\varphi\}$ is consistent, so by Lindenbaum’s Lemma there is $\Sigma \in X_{\mathbb{L}_{\text{int}}}$ with $\Sigma \supseteq \Gamma \cup \{\neg\varphi\}$. Considering the model $M_\Sigma \in \mathbb{M}_{\text{int}}$, we have $M_\Sigma, \Sigma \models \Gamma$ and $M_\Sigma, \Sigma \not\models \varphi$ by the truth lemma. Hence $\Gamma \not\models_{\mathbb{M}_{\text{int}}} \varphi$. \square

Proof of Theorem 6 Soundness was shown in the main text. For completeness, we go via relational semantics using the translation $t : \mathcal{L} \rightarrow \mathcal{L}_{\mathbf{KA}}$ and Theorem 3. First, let $\mathbf{L}_{\mathbf{S4A}}$ be the logic of $\mathcal{L}_{\mathbf{KA}}$ formulas formed by the axioms and inference rules shown in Table A1. It is well known that $\mathbf{L}_{\mathbf{S4A}}$ is strongly complete with respect to $\mathbb{M}_{\mathbf{S4}}^*$ (Blackburn, De Rijke, & Venema, 2002, Theorem 7.2).

Table A1 Axioms and inference rules for $\mathbf{L}_{\mathbf{S4A}}$.

$\mathbf{K}(\varphi \rightarrow \psi) \rightarrow (\mathbf{K}\varphi \rightarrow \mathbf{K}\psi)$	(K _K)
$\mathbf{K}\varphi \rightarrow \varphi$	(T _K)
$\mathbf{K}\varphi \rightarrow \mathbf{K}\mathbf{K}\varphi$	(4 _K)
$\mathbf{A}(\varphi \rightarrow \psi) \rightarrow (\mathbf{A}\varphi \rightarrow \mathbf{A}\psi)$	(K _A)
$\mathbf{A}\varphi \rightarrow \varphi$	(T _A)
$\neg\mathbf{A}\varphi \rightarrow \mathbf{A}\neg\mathbf{A}\varphi$	(5 _A)
$\mathbf{A}\varphi \rightarrow \mathbf{K}\varphi$	(Inc _K)
From φ infer $\mathbf{A}\varphi$	(Nec _A)
From $\varphi \rightarrow \psi$ and φ infer ψ	(MP)

Now, define a translation $u : \mathcal{L}_{\mathbf{KA}} \rightarrow \mathcal{L}$ as follows:

$$\begin{aligned}
 u(p) &= p \\
 u(\varphi \wedge \psi) &= u(\varphi) \wedge u(\psi) \\
 u(\neg\varphi) &= \neg u(\varphi) \\
 u(\mathbf{K}\varphi) &= \neg\mathbf{S}\neg u(\varphi) \\
 u(\mathbf{A}\varphi) &= \mathbf{A}u(\varphi).
 \end{aligned}$$

Recall the translation $t : \mathcal{L} \rightarrow \mathcal{L}_{\mathbf{KA}}$ from Section 4. While u is not the inverse of t (for instance, there is no $\psi \in \mathcal{L}_{\mathbf{KA}}$ with $u(\psi) = \mathbf{E}p$), for any $\varphi \in \mathcal{L}$ we have that φ is \mathbf{L}_{top} -provably equivalent to $u(t(\varphi))$.

Claim 1 *Let $\varphi \in \mathcal{L}$. Then $\vdash_{\mathbf{L}_{\text{top}}} \varphi \leftrightarrow u(t(\varphi))$.*

Proof By induction on \mathcal{L} formulas. The cases of atomic propositions and propositional connectives are straightforward. For the other cases, first note that the “replacement of equivalents” rule is derivable in \mathbf{L} (and thus in \mathbf{L}_{top}) for \mathbf{S} , \mathbf{E} and \mathbf{A} :

$$\text{From } \varphi \leftrightarrow \psi \text{ infer } \bigcirc \varphi \leftrightarrow \bigcirc \psi \quad (\bigcirc \in \{\mathbf{S}, \mathbf{E}, \mathbf{A}\}).$$

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For **S** this follows from (Nec_A) and (W_S); for **E** from (Nec_A) and (RE_E), and for **A** from (Nec_A) and (K_A). Now for the inductive step, suppose $\vdash_{\text{L}_{\text{top}}} \varphi \leftrightarrow u(t(\varphi))$.

- **S**: Note that

$$u(t(\text{S}\varphi)) = u(\neg \text{K} \neg t(\varphi)) = \neg \neg \text{S} \neg u(t(\varphi)).$$

By the inductive hypothesis, propositional logic and replacement of equivalents, $\vdash_{\text{L}_{\text{top}}} \text{S}\varphi \leftrightarrow u(t(\text{S}\varphi))$.

- **E**: We have

$$\begin{aligned} u(t(\text{E}\varphi)) &= u(\text{A}(\neg t(\varphi) \rightarrow \text{K} \neg t(\varphi))) \\ &= \text{A}u(\neg t(\varphi) \rightarrow \text{K} \neg t(\varphi)) \\ &= \text{A}(u(\neg t(\varphi)) \rightarrow u(\text{K} \neg t(\varphi))) \\ &= \text{A}(\neg u(t(\varphi)) \rightarrow \neg \text{S} \neg u(\neg t(\varphi))) \\ &= \text{A}(\neg u(t(\varphi)) \rightarrow \neg \text{S} \neg \neg u(t(\varphi))). \end{aligned}$$

Taking the contrapositive of the implication, and using replacement of equivalents together with the inductive hypothesis, we get

$$\vdash_{\text{L}_{\text{top}}} u(t(\text{E}\varphi)) \leftrightarrow \text{A}(\text{S}\varphi \rightarrow \varphi).$$

But we have already seen that $\vdash_{\text{L}_{\text{int}}} \text{E}\varphi \leftrightarrow \text{A}(\text{S}\varphi \rightarrow \varphi)$; since L_{top} extends L_{int} , we get $\vdash_{\text{L}_{\text{top}}} \text{E}\varphi \leftrightarrow u(t(\text{E}\varphi))$.

- **A**: This case is straightforward by the inductive hypothesis and replacement of equivalents, since $u(t(\text{A}\varphi)) = \text{A}u(t(\varphi))$. □

Next we show that if $\varphi \in \mathcal{L}_{\text{KA}}$ is a theorem of L_{S4A} , then $u(\varphi)$ is a theorem of L_{top} .

Claim 2 *Let $\varphi \in \mathcal{L}_{\text{KA}}$. Then $\vdash_{\text{L}_{\text{S4A}}} \varphi$ implies $\vdash_{\text{L}_{\text{top}}} u(\varphi)$.*

Proof By induction on the length of L_{S4A} proofs. The base case consists of showing that if φ is an instance of an L_{S4A} axiom or a substitution instance of a propositional tautology, then $\vdash_{\text{L}_{\text{top}}} u(\varphi)$. The case for instances of tautologies is straightforward, since u does not affect the structure of a propositional formula. We take the axioms of L_{S4A} in turn.

- (**K**_K): We have

$$\begin{aligned} u(\text{K}(\varphi \rightarrow \psi) \rightarrow (\text{K}\varphi \rightarrow \text{K}\psi)) \\ &= \neg \text{S} \neg (u(\varphi) \rightarrow u(\psi)) \rightarrow (\neg \text{S} \neg u(\varphi) \rightarrow \neg \text{S} \neg u(\psi)) \\ &= \hat{\text{S}}(u(\varphi) \rightarrow u(\psi)) \rightarrow (\hat{\text{S}}u(\varphi) \rightarrow \hat{\text{S}}u(\psi)) \end{aligned}$$

which is an instance of (**K**_S).

- (**T**_K): We have

$$u(\text{K}\varphi \rightarrow \varphi) = \neg \text{S} \neg u(\varphi) \rightarrow u(\varphi)$$

Taking the contrapositive, this is L_{top} -provably equivalent to $\neg u(\varphi) \rightarrow \text{S} \neg u(\varphi)$, which is an instance of (**T**_S).

- (**4**_K): We have

$$u(\text{K}\varphi \rightarrow \text{K}\text{K}\varphi) = \neg \text{S} \neg u(\varphi) \rightarrow \neg \text{S} \neg \neg \text{S} \neg u(\varphi)$$

This is provably equivalent to $\text{S}\text{S} \neg u(\varphi) \rightarrow \text{S} \neg u(\varphi)$, which is an instance of (**4**_S).

- (K_A): We have

$$u(A(\varphi \rightarrow \psi) \rightarrow (A\varphi \rightarrow A\psi)) = A(u(\varphi) \rightarrow u(\psi)) \rightarrow (Au(\varphi) \rightarrow Au(\psi))$$

which is an instance of (K_A) in \mathbf{L}_{top} .

- (T_A): We have

$$u(A\varphi \rightarrow \varphi) = Au(\varphi) \rightarrow u(\varphi)$$

which is an instance of (T_A) in \mathbf{L}_{top} .

- (5_A): We have

$$u(\neg A\varphi \rightarrow A\neg A\varphi) = \neg Au(\varphi) \rightarrow A\neg Au(\varphi)$$

which is an instance of (5_A) in \mathbf{L}_{top} .

- (Inc_K): We have

$$u(A\varphi \rightarrow K\varphi) = Au(\varphi) \rightarrow \neg S\neg u(\varphi) = Au(\varphi) \rightarrow \hat{S}u(\varphi)$$

which is an instance of (Inc).

For the inductive step, we show that for each inference rule $\frac{\psi_1, \dots, \psi_n}{\varphi}$, if $\vdash_{\mathbf{L}_{\text{top}}} u(\psi_i)$ for each i then $\vdash_{\mathbf{L}_{\text{top}}} u(\varphi)$.

- (Nec_A): If $\vdash_{\mathbf{L}_{\text{top}}} u(\varphi)$, then from (Nec_A) in \mathbf{L}_{top} we get $\vdash_{\mathbf{L}_{\text{top}}} Au(\varphi)$. But $Au(\varphi) = u(A\varphi)$, so we are done.
- (MP): Similarly, this clear from (MP) for \mathbf{L}_{top} and the fact that $u(\varphi \rightarrow \psi) = u(\varphi) \rightarrow u(\psi)$.

□

Claims 1 and 2 easily imply the following.

Claim 3 *Let $\varphi \in \mathcal{L}$. Then $\vdash_{\mathbf{L}_{\text{S4A}}} t(\varphi)$ implies $\vdash_{\mathbf{L}_{\text{top}}} \varphi$.*

Proof Suppose $\vdash_{\mathbf{L}_{\text{S4A}}} t(\varphi)$. By Claim 2, $\vdash_{\mathbf{L}_{\text{top}}} u(t(\varphi))$. By Claim 1, $\vdash_{\mathbf{L}_{\text{top}}} \varphi \leftrightarrow u(t(\varphi))$. By (MP), $\vdash_{\mathbf{L}_{\text{top}}} \varphi$.

□

We can now show strong completeness. Suppose $\Gamma \subseteq \mathcal{L}$, $\varphi \in \mathcal{L}$ and $\Gamma \models_{\mathbf{M}_{\text{top}}} \varphi$. We claim $t(\Gamma) \models_{\mathbf{M}_{\text{S4}}^*} t(\varphi)$. Indeed, if $M^* \in \mathbf{M}_{\text{S4}}^*$ and x is a state in M^* with $M^*, x \models t(\psi)$ for all $\psi \in \Gamma$, then with f as in Theorem 3 we have $f^{-1}(M^*), x \models \psi$ for all $\psi \in \Gamma$. Since $f^{-1}(M^*) \in \mathbf{M}_{\text{int}} \cap \mathbf{M}_{\text{unions}} \subseteq \mathbf{M}_{\text{top}}$, $\Gamma \models_{\mathbf{M}_{\text{top}}} \varphi$ gives $f^{-1}(M^*), x \models \varphi$, and thus $M^*, x \models t(\varphi)$.

By (strong) completeness of \mathbf{L}_{S4A} for \mathbf{M}_{S4}^* , we get $t(\Gamma) \vdash_{\mathbf{L}_{\text{S4A}}} t(\varphi)$. That is, there are $\psi_0, \dots, \psi_n \in \Gamma$ such that $\vdash_{\mathbf{L}_{\text{S4A}}} t(\psi_0) \wedge \dots \wedge t(\psi_n) \rightarrow t(\varphi)$. Since t passes over conjunctions and implications, this means $\vdash_{\mathbf{L}_{\text{S4A}}} t(\psi_0 \wedge \dots \wedge \psi_n \rightarrow \varphi)$. By Claim 3, $\vdash_{\mathbf{L}_{\text{top}}} \psi_0 \wedge \dots \wedge \psi_n \rightarrow \varphi$. Hence $\Gamma \vdash_{\mathbf{L}_{\text{top}}} \varphi$, and we are done.

□

Proof of Theorem 7 For soundness, we need to check that (5_S) is valid on $\mathbf{M}_{\text{int}} \cap \mathbf{M}_{\text{compl}}$. Let $M = (X, P, V)$ be closed under intersections and complements, and suppose $M, x \models S\neg S\varphi$. Note that $\|S\varphi\|_M = \bigcap \{A \in P \mid \|\varphi\|_M \subseteq A\}$ is an intersection from P , so $\|S\varphi\|_M \in P$. By closure under complements, $\| \neg S\varphi \|_M \in P$ too. Hence $M, x \models S\neg S\varphi \wedge E\neg S\varphi$. By Proposition 1 (4), we get $M, x \models \neg S\varphi$.

The completeness proof goes in exactly the same way as Theorem 6. Letting L_{S5A} be the extension of L_{S4A} with the (5_K) axiom $\neg K\varphi \rightarrow K\neg K\varphi$, it can be shown that L_{S5A} is strongly complete with respect to M_{S5}^* . With u as in the proof of Theorem 6, we have that $\vdash_{L_{S5A}} \varphi$ implies $\vdash_{L_{\text{int-compl}}} u(\varphi)$, for $\varphi \in \mathcal{L}_{KA}$ (the only new part to check there is that $u(\neg K\varphi \rightarrow K\neg K\varphi)$ is a theorem of $L_{\text{int-compl}}$, but this follows from (5_S)). The remainder of the proof goes through as before, this time appealing to the bijection $g : M_{\text{int}} \cap M_{\text{compl}} \rightarrow M_{S5}^*$. \square

Proof of Proposition 5 Let $M^* = (X, \{R_j\}_{j \in \mathcal{J}}, V)$ be a multi-source relational model. Since $K_J^{\text{com}}\psi \rightarrow K_J^{\text{sh}}\psi$ is valid for any ψ , the left-to-right implication of the above equivalence is straightforward.

For the right-to-left implication, suppose $M^*, x \models A(\neg\varphi \rightarrow K_J^{\text{sh}}\neg\varphi)$. We show by induction that $M^*, x \models A(\neg\varphi \rightarrow K_J^n\neg\varphi)$ for all $n \in \mathbb{N}$, from which the result follows.

The base case $n = 1$ is given, since $K_J^1\neg\varphi = K_J^{\text{sh}}\neg\varphi$. For the inductive step, suppose $M^*, x \models A(\neg\varphi \rightarrow K_J^n\neg\varphi)$. Take $y \in X$ such that $M^*, y \models \neg\varphi$. Let $j \in J$. Take $z \in X$ such that yR_jz . From the initial assumption we have $M^*, y \models K_J^{\text{sh}}\neg\varphi$, so $M^*, y \models K_j\neg\varphi$ and thus $M^*, z \models \neg\varphi$. By the inductive hypothesis, $M^*, z \models K_J^n\neg\varphi$. This shows that $M^*, y \models K_jK_J^n\neg\varphi$ for all $j \in J$, and thus $M^*, y \models K_J^{n+1}\neg\varphi$. Hence $M^*, x \models A(\neg\varphi \rightarrow K_J^{n+1}\neg\varphi)$ as required. \square

References

Blackburn, P., De Rijke, M., Venema, Y. (2002). *Modal logic* (Vol. 53). Cambridge University Press.