Proof Theory

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1 First Order Predicate Calculus

In this chapter we shall present Gentzen's formulation of the first order predicate calculus **LK** (logistischer klassischer Kalkül). Intuitionisitic logic is known as **LJ** (logistischer intuitionistischer Kalkül)

1.1 Formalization of statements

Definition 1.1. Formulas are defined inductively as:

3. If A is a formula, a is a free variable and x is a bound variable not occurring in A, then $\forall xA'$ and $\exists xA'$ are formulas, where A' is the expression obtained from A by writing x in place of a at each occurrence of a in A

Definition 1.2. Let A be an expression, let τ_1, \dots, τ_n be distinct primitive symbols, and let $\sigma_1, \dots, \sigma_n$ be any symbols. By

$$\left(A\frac{\tau_1,\ldots,\tau_n}{\sigma_1,\ldots,\sigma_n}\right)$$

we mean the expression obtained from A by writing $\sigma_1, \ldots, \sigma_n$ in place of τ_1, \ldots, τ_n respectively at each occurrence of τ_1, \ldots, τ_n . Such an operation is called the **(simultaneous) replacement of** (τ_1, \ldots, τ_n) by $(\sigma_1, \ldots, \sigma_n)$ in A.

Proposition 1.3. 1. If A contains none of τ_1, \dots, τ_n , then

$$\left(A\frac{\tau_1,\ldots,\tau_n}{\sigma_1,\ldots,\sigma_n}\right)$$

is A itself

2. If $\sigma_1, \dots, \sigma_n$ are distinct primitive symbols, then

$$\left(\left(A\frac{\tau_1,\ldots,\tau_n}{\sigma_1,\ldots,\sigma_n}\right)\frac{\sigma_1,\ldots,\sigma_n}{\theta_1,\ldots,\theta_n}\right)$$

is identical with

$$\left(A\frac{\tau_1,\ldots,\tau_n}{\theta_1,\ldots,\theta_n}\right)$$

Definition 1.4. 1. Let A be a formula and t_1, \dots, t_n be terms. If there is a formula B and n distinct free variables b_1, \dots, b_n s.t. A is

$$\left(B\frac{b_1,\ldots,b_n}{t_1,\ldots,t_n}\right)$$

then for each $i(1 \le i \le n)$ the occurrences of t_1 resulting from the above replacement are said to be **indicated** in A, and this fact is also expressed by writing B as $B(b_1, \ldots, b_n)$ and A as $B(t_1, \ldots, t_n)$

2. A term *t* is **fully indicated** in *A*, or every occurrence of *t* in *A* is indicated, if every occurrence of *t* is obtained by such a replacement

Proposition 1.5. *If* A *is a formula (where a is not necessarily fully indicated) and* x *is a bound variable not occurring in* A(a)*, then* $\forall x A(x)$ *and* $\exists x A(x)$ *are formulas*

1.2 Formal proofs and related concepts

Definition 1.6. An **inference** is an expression of the form

$$\frac{S_1}{S}$$
 or $\frac{S_1}{S}$

where S_1 , S_2 and S_3 are sequents. S_1 and S_2 are called the **upper sequents** and S_3 is called the **lower sequent** of the inference

Definition 1.7. For arbitrary Γ and Δ in the above notation, $\Gamma \to \Delta$ is called a **sequent**. Γ and Δ are called the **antecedent** and **succedent**, respectively, of the sequent and each formula in Γ and Δ is called a **sequent-formula**

Structural rules

1. Weakening:

left:
$$\frac{\Gamma \to \Delta}{D, \Gamma \to \Delta}$$
; right: $\frac{\Gamma \to \Delta}{\Gamma \to \Delta, D}$

D is called the **weakening formula**

2. Contraction:

left:
$$\frac{D, D, \Gamma \to \Delta}{D, \Gamma \to \Delta}$$
 right: $\frac{\Gamma \to \Delta, D, D}{\Gamma \to \Delta, D}$

3. Exchange

left:
$$\frac{\Gamma, C, D, \Pi \to \Delta}{\Gamma, D, C, \Pi \to \Delta}$$
 right: $\frac{\Gamma \to \Delta, C, D, \Lambda}{\Gamma \to \Delta, D, C, \Lambda}$

We will refer to these three kinds of inferences as "weak inferences", while all others will be called "strong inferences"

4. Cut

$$\frac{\Gamma \to \Delta, D \quad D, \Pi \to \Lambda}{\Gamma, \Pi \to \Delta, \Lambda}$$

D is called the **cut formula** of this instance

Logical rules

1.

$$\neg: \text{left: } \frac{\Gamma \to \Delta, D}{\neg D, \Gamma \to \Delta}; \quad \neg: \text{right: } \frac{D, \Gamma \to \Delta}{\Gamma \to \Delta, \neg D}$$

D and $\neg D$ are called the **auxiliary formula** and the **principal formula** respectively, of this inference

2.

$$\begin{array}{c} \frac{C,\Gamma \to \Delta}{C \land D,\Gamma \to \Delta} \land left \quad and \quad \frac{D,\Gamma \to \Delta}{C \land D,\Gamma \to \Delta} \land left \\ \frac{\Gamma \to \Delta,C \quad \Gamma \to \Delta,D}{\Gamma \to \Delta,C \land D} \land right \end{array}$$

C and *D* are called the auxiliary formulas and $C \wedge D$ is called the principal formula of this inference

3.

$$\begin{array}{ll} \frac{C,\Gamma\to\Delta & D,\Gamma\to\Delta}{C\vee D,\Gamma\to\Delta} \ \ \forall left \\ \\ \frac{\Gamma\to\Delta,C}{\Gamma\to\Delta,C\vee D} \ \ \forall right \quad \ \ and \quad \ \frac{\Gamma\to\Delta,D}{\Gamma\to\Delta,C\vee D} \ \ \forall right \end{array}$$

C and D are called the auxiliary formulas and $C \lor D$ the principal formula of this inference

4.

$$\frac{\Gamma \to \Delta, C \quad D, \Pi \to \Lambda}{C \supset D, \Gamma, \Pi \to \Delta, \Lambda} \supset left \qquad \frac{C, \Gamma \to \Delta, D}{\Gamma \to \Delta, C \supset D} \supset right$$

C and D are called the auxiliary formulas and $C \supset D$ the principal formula

1-4 are called **propositional inferences**

5.

$$\frac{F(t),\Gamma \to \Delta}{\forall x F(x),\Gamma \to \Delta} \ \forall \text{left} \qquad \frac{\Gamma \to \Delta, F(a)}{\Gamma \to \Delta, \forall x F(x)} \ \forall \text{right}$$

where t is an arbitrary term, and a does not occur in the lower sequent. F(t) and F(a) are called the auxiliary formulas and $\forall xF(x)$ the principal formula. The a in \forall right is called the **eigenvariable** of this inference

In \forall right all occurrences of a in F(a) are indicated. In \forall left, F(t) and F(x) are

$$\left(F(a)\frac{a}{t}\right)$$
 and $\left(F(a)\frac{a}{t}\right)$

respectively, so not every t in F(t) is necessarily indicated

6.

$$\frac{F(a),\Gamma \to \Delta}{\exists x F(x),\Gamma \to \Delta} \ \exists \text{left} \qquad \frac{\Gamma \to \Delta, F(t)}{\Gamma \to \Delta, \exists x F(x)} \ \exists \text{right}$$

where a does not occur in the lower sequent, and t is an arbitrary term F(a) and Ft are called the auxiliary formulas and $\exists x F(x)$ the principal formula. The a in \exists left is called the eigenvariable of this inference

In \exists left *a* is fully indicated

5 and 6 are called the **quantifier inferences**. The condition, that the eigenvariable must not occur in the lower sequent in \forall right and \exists left is called the **eigenvariable condition**

A sequent of the form $A \rightarrow A$ is called an **initial sequent** or axiom

Definition 1.8. A **proof** *P* (in **LK**), or **LK-proof**, is a tree of sequents satisfying the following conditions

- 1. The topmost sequents of *P* are initial sequents
- 2. Every sequent in *P* except the lowest one is an upper sequent of an inference whose lower sequent is also in *P*

Definition 1.9. 1. A sequence of sequents in a proof *P* is called a **thread** (of *P*) if the following conditions are satisfied

- (a) The sequence begins with an initial sequent and ends with the end-sequent
- (b) Every sequent in the sequence except the last is an upper sequent of an inference, and is immediately followed by the lower sequent of this inference
- 2. Let S_1 , S_2 and S_3 be sequents in a proof P. We say S_1 is **above** S_2 or S_2 is **below** S_1 if there is a thread containing both S_1 and S_2 where S_1 appears before S_2 . If S_1 is above S_2 and S_2 is above S_3 , we say S_2 is **between** S_1 and S_3
- 3. An inference in *P* is said to be **below a sequent** *S* if its lower sequent is below *S*
- 4. Let *P* be a proof. A part of *P* which itself is a proof is called a **sub-proof** of *P*. For any sequent *S* in *P*, that part of *P* which consists of all sequents which are either *S*itself or which occur above *S*is called a subproof of *P* (with end-sequent *S*)
- 5. Let P_0 be a proof of the form



where (*) denotes the part of P_0 under $\Gamma \to \Theta$, and let Q be a proof ending with $\Gamma, D \to \Theta$. By a copy of P_0 from Q we mean a proof P of the form

$$\begin{array}{c} \vdots Q \\ \Gamma, D \to \Theta \\ \vdots \\ (**) \end{array}$$

where (**) differs from (*) only in that for each sequent in (*), say $\Gamma \to \Lambda$, the corresponding sequent in (**) has the form $\Pi, D \to \Lambda$.

6. Let S(a) or $\Gamma(a) \to \Delta(a)$, denote a sequent of the form $A_1(a), \ldots, A_m(a) \to B_1(a), \ldots, B_n(a)$. Then S(t), or $\Gamma(t) \to \Delta(t)$, denotes the sequent $A_1(t), \ldots, A_m(t) \to B_1(t), \ldots, B_n(t)$

Definition 1.10. A proof in **LK** is called **regular** if it satisfies the condition that all eigenvariables are distinct from one another and if a free variable a occurs as an eigenvariable in a sequent S of the proof, then a occurs only in sequents above S

- **Lemma 1.11.** 1. Let $\Gamma(a) \to \Delta(a)$ be an (**LK**-)provable sequent in which a is fully indicated, and let P(a) be a proof of $\Gamma(a) \to \Delta(a)$. Let b be a free variable not occurring in P(a). Then the tree P(b), obtained from P(a) by replacing a by b at each occurrence of a in P(a), is also a proof and its end-sequent is $\Gamma(b) \to \Delta(b)$
 - 2. For an arbitrary **LK**-proof there exists a regular proof of the same end-sequent. Moreover, the required proof is obtained from the original proof simply by replacing free variables
- *Proof.* 1. By induction on the number of inference in P(a). If P(a) consists of simply an initial sequent $A(a) \to A(a)$, then P(b) consists of the sequent $A(b) \to A(b)$.

Suppose that our proposition holds for proofs containing at most n inferences and suppose that P(a) contains n+1 inferences. We treat the possible cases according to the last inferences in P(a). Since other cases can be treated similarly, we consider only the case where the last inference, say J, is a \forall right. Suppose the eigenvariable of J is a, and

P(a) is of the form

$$\frac{\vdots Q(a)}{\Gamma \to \Lambda, A(a)} J$$

$$\frac{\Gamma \to \Lambda, A(a)}{\Gamma \to \Lambda, \forall x A(x)} J$$

where Q(a) is the subproof of P(a) ending with $\Gamma \to \Lambda, A(a)$. a doesnt occur in Γ, Λ or A(x). By the induction hypotheses the result of replacing all a's in Q(a) by b is a proof whose end-sequent is $\Gamma \to \Lambda, A(b)$. Γ and Λ contain no b's. Thus we can apply a \forall right to this sequent using b as its eigenvariable

$$\frac{\vdots Q(b)}{\Gamma \to \Lambda, A(b)}$$
$$\frac{\Gamma \to \Lambda, A(b)}{\Gamma \to \Lambda, \forall x A(x)}$$

and so P(b) is a proof ending with $\Gamma \to \Lambda, \forall x A(x)$. If a is not the eigenvariable of J, P(a) is of the form

$$\frac{\vdots Q(a)}{\Gamma(a) \to \Lambda(a), A(a,c)}$$
$$\frac{\Gamma(a) \to \Lambda(a), \forall x A(a,x)}{\Gamma(a) \to \Lambda(a), \forall x A(a,x)}$$

By the induction hypothesis the result of replacing all a's in Q(a) by bis a proof and its end-sequent is $\Gamma(b) \to \Lambda(b), A(b,c)$

Since by assumption b doesn't occur in P(a), b is not c and so we can apply a \forall right to this sequent, with c as its eigenvariable

2. By mathematical induction on the number l of applications of \forall right and \exists left in a given proof P. If l=0 then take P itself. Otherwise, P can be represented in the form

$$P_1$$
 $P_2 \dots P$
$$\vdots (*)$$

where P_i is a subproof of P of the form

$$\begin{array}{ccc} \vdots & & \vdots \\ \frac{\Gamma_i \to \Delta_i, F_i(b_i)}{\Gamma_i \to \Delta_i, \forall y_i F_i(y_i)} \ I_i & \text{or} & \frac{F_i(b_i), \Gamma_i \to \Delta_i}{\exists y_i F_i(y_i), \Gamma_i \to \Delta_i} \ I_i \end{array}$$

and I_i is a lowermost \forall right or \exists left in P

Let us deal with the case where I_i is \forall right. P_i has fewer applications of \forall right or \exists left than P, so by the induction hypothesis there is a regular proof P'_i of $\Gamma_i \to \Delta_i, F_i(b_i)$. Note that no free variable in $\Gamma_i \to \Delta_i, F(b_i)$ (including b_i) is used as an eigenvariable in P'_i . Suppose c_1, \ldots, c_m are all the eigenvariables in all the P_i 's which occur in P above $\Gamma_i \to \Delta_i, \forall y_i F_i(y_i), i = 1, \ldots, k$. Then change c_1, \ldots, c_m to d_1, \ldots, d_m respectively, where d_1, \ldots, d_m are the first m variables which occur neither in P nor in P'_i . If b_i occurs in P below $\Gamma_i \to \Delta_i, \forall y_i F_i(y_i)$ then change it to d_{m+i}

Let P_i'' be the proof which is obtained from P_i' by the above replacement of variables. Then P_1'', \dots, P_k'' are each regular

$$P_1'' \dots \frac{P_i''}{\Gamma_i \to \Delta_i, \forall y_i F_i(y_i)} \dots P_n''$$

$$\vdots (*)$$

$$S$$

From now on we will assume that we are dealing with regular proofs whenever convenient

Lemma 1.12. Let t be an arbitrary term. Let $\Gamma(a) \to \Delta(a)$ be a provable (in **LK**) sequent in which a is fully indicated, and let P(a) be a proof ending with $\Gamma(a) \to \Delta(a)$ in which every eigenvariable is different from a and not contained in t. Then P(t) is a proof whose end-sequent is $\Gamma(t) \to \Delta(t)$

Proposition 1.14. *Let* t *be an arbitrary term and* S(a) *a provable sequent in which a is fully indicated. Then* S(t) *is also provable*

Proposition 1.15. If a sequent is provable, then it is provable with a proof in which all the initial sequents consist of atmoic formulas. Furthermore, if a sequent is provable without cut, then it is provable without cut with a proof of the above sort

Proof. It suffices to show that for an arbitrary formula A, $A \rightarrow A$ is provable without cut, starting with initial sequents consisting of atomic formulas. \square

Definition 1.16. Two formulas *A* and *B* are **alphabetical variants** if for some

$$x_1, \dots, x_n, y_1, \dots, y_n$$

$$\left(A\frac{x_1,\ldots,x_n}{z_1,\ldots,z_n}\right)$$

is

$$\left(B\frac{y_1,\ldots,y_n}{z_1,\ldots,z_n}\right)$$

where z_1, \dots, z_n are bound variables occurring neither in A nor in B. The fact that A and B are alphabetical variants will be expressed by $A \sim B$

1.3 A formulation of intuitionistic predicate calculus

Definition 1.17. We can formalize the intuitionistic predicate calculus as a subsystem of **LK** which we call **LJ** following Gentzen (**J** stands for "intuitionistic"). **LJ**is obtained from **LK** by modifying it as follows

- 1. A sequent in **LJ** is of the form $\Gamma \to \Delta$ where Δ consists of at most one formula
- 2. Inferences in **LJ** are those obtained from those in **LK** by imposing the restriction that the succedent of each upper and lower sequent consists of at most one formula; thus there are no inferences in **LJ** corresponding to contraction right or exchange right

Proposition 1.18. *If a sequent S of LJ is provable in LJ, then it is also provable in LK*

1.4 Axiom systems

Definition 1.19. The basic system is **LK**

- 1. A finite or infinite set A of sentences is called an **axiom system**, and each of these sentences is called an **axiom** of A. Sometimes an axiom system is called a **theory**
- 2. A finite (possibly empty) sequence of formulas consisting only of axioms of A is called an **axiom sequence** of A

- 3. If there exists an axiom sequence Γ_0 of \mathcal{A} s.t. $\Gamma_0, \Gamma \to \Delta$ is **LK**-provable, then $\Gamma \to \Delta$ is said to be **provable from** \mathcal{A} (in **LK**). We express this by $\mathcal{A}, \Gamma \to \Delta$
- 4. A is **inconsistent** (with **LK**) if the empty sequent \rightarrow is provable from A (in **LK**)
- 5. If all function constants and predicate constants in a formula A occur in A, then A is said to be **dependent on** A
- 6. A sentence A is **consistent** if the axiom system $\{A\}$ is consistent
- 7. **LK**_A is the system obtained from **LK** by adding \rightarrow *A* as initial sequents for all *A* in A

Proposition 1.20. *Let* A *be an axiom system. Then the following are equivalent*

- 1. A is inconsistent (with **LK**)
- 2. for every formula A, A is provable from A
- 3. for some formula A, A and $\neg A$ are both provable from A

Proof.
$$1 \leftrightarrow 2, 2 \leftrightarrow 3. \rightarrow A \lor B \text{ and } \rightarrow \neg A \lor B \text{ implies } \rightarrow B$$

Proposition 1.21. *Let* A *be an axiom system. Then a sequent* $\Gamma \to \Delta$ *is* LK_A -provable iff $\Gamma \to \Delta$ *is provable from* A *(in* LK)

Corollary 1.22. An axiom system A is consistent (with LK) iff LK_A is consistent

These definitions and the propositions hold also for LJ

1.5 The cut-elimination theroem

Theorem 1.23 (the cut-elimination theorem: Gentzen). *If a sequent is* (LK)-provable, then it is (LK)-provable without a cut

Let *A*be a formula. An inference of the following form is called a **mix** (w.r.t. *A*):

$$\frac{\Gamma \to \Delta \quad \Pi \to \Lambda}{\Gamma, \Pi^* \to \Delta^*, \Lambda} \ A$$

where both Δ and Π contain the formula A, and Δ^* and Π^* are obtained from Δ and Π respectively by deleting all the occurrences of A in them. We call A the mix formula of this inference.

Let's call the system which is obtained from LK by replacing the cut rule by the mix rule, LK^* .

Lemma 1.24. *LK* and LK^* are equivalent, that is, a sequent S is LK-provable iff S is LK^* -provable

Theorem 1.25. If a sequent is provable in LK^* , then it's provable in LK^* without a mix

Lemma 1.26. *If* P *is a proof of* S *(in* LK^*) *which contains (only) one mix, occurring as the last inference, then* S *is provable without a mix*

The **grade** of a formula A (denoted by g(A)) is the number of logical symbols contained in A. The grade of a mix is the grade of the mix formula. When a proof P has a mix as the last inference, we define the grade of P (denoted by g(P)) to be the grade of this mix.

Let *P* be a proof which contains a mix only as the last inference

$$J\frac{\Gamma \to \Delta \qquad \Pi \to \Lambda}{\Gamma, \Pi^* \to \Delta^*, \Lambda} \quad (A)$$

We refer to the left and right upper sequents as S_1 and S_2 and to the lower sequent as S. We call a thread in P a **left (right) thread** if it contains the left (right) upper sequent of the mix J. The **rank** of a thread \mathcal{F} in P is defined as follows: if \mathcal{F} is a left (right) thread, then the rank of \mathcal{F} is the number consecutive sequents, counting upward from the left (right) upper sequent of J, that contains the mix formula in its succedent (antecedent). The rank of a thread \mathcal{F} in P is denoted by $\operatorname{rank}(\mathcal{F}; P)$. We define

$$\mathrm{rank}_l(P) = \max_{\mathcal{F}}(\mathrm{rank}(\mathcal{F};P))$$

where \mathcal{F} ranges over all the left threads in P, and

$$\operatorname{rank}_r(P) = \max_{\operatorname{\mathcal{T}}}(\operatorname{rank}(\operatorname{\mathcal{F}};P))$$

where \mathcal{F} ranges over all the right threads in P. The rank of P, rank(P), is defined as

$$rank(P) = rank_{I}(P) + rank_{r}(P)$$

Note that $rank(P) \ge 2$

Proof. We prove the Lemma by double induction on the grade g and rank r of the proof P (i.e. transfinite induction on $\omega \cdot g + r$). We divide the proof into two main cases, namely r = 2 and r > 2

1.
$$r = 2$$
, $rank_t(P) = rank_r(P) = 1$

(a) The left upper sequent S_1 is an initial sequent. In this case we may assume P is of the form

$$J \frac{A \to A \quad \Pi \to \Lambda}{A, \Pi^* \to \Lambda}$$

We can obtain the lower sequent without a mix

$$\frac{\Pi \to \Lambda}{\text{some exchanges}}$$

$$\frac{A, \dots, A, \Pi^* \to \Lambda}{\text{some contractions}}$$

$$A, \Pi^* \to \Lambda$$

- (b) The right upper sequent S_2 is an initial sequent.
- (c) Neither S_1 nor S_2 is an initial sequent, and S_1 is the lower sequent of a structural inference J_1 . Since $\operatorname{rank}_l(P) = 1$, the formula A cannot appear in the succedent of the upper sequent of J_1 . Hence

$$\frac{\frac{\Gamma \to \Delta_1}{\Gamma \to \Delta_1, A} J_1}{\Gamma, \Pi^* \to \Delta_1, \Lambda} J$$

where Δ_1 doesn't contain A. We can eliminate the mix as follows

- (d) None of 1.1-1.3 holds but S_2 is the lower sequent of a structural inference. Similarly
- (e) Both S_1 and S_2 are the lower sequents of logical inferences. In this case, since $\operatorname{rank}_l(P) = \operatorname{rank}_r(P) = 1$, the mix formula on each side must be the principal formula of the logical inference. We use induction on the grade, distinguishing several cases according to the outermost logical symbol of A

i. The outermost logical symbol of A is \land

$$\frac{\Gamma \to \Delta_1, B \quad \Gamma \to \Delta_1, C}{\frac{\Gamma \to \Delta_1, B \wedge C}{\Gamma, \Pi_1 \to \Delta_1, \Lambda}} \quad \frac{B, \Pi_1 \to \Lambda}{B \wedge C, \Pi_1 \to \Lambda} \quad (B \wedge C)$$

where by assumption none of the proofs ending with $\Gamma \to \Delta_1, B; \Gamma \to \Delta_1, C$ or $B, \Pi_1 \to \Lambda$ contain a mix. Consider the following

$$\frac{\Gamma \to \Delta_1, B \quad B, \Pi_1 \to \Lambda}{\Gamma, \Pi_1'' \to \Delta_1'', \Lambda} \ (B)$$

This proof contains only one mix, a mix that occurs as its last inference. Furthermore the grade of the mix formula B is less than g(A). So by induction hypothesis we can obtain a proof which contains no mixes and whose end-sequent is $\Gamma, \Pi_1'' \to \Delta_1'', \Lambda$. From this we can obtain a proof without a mix with end-sequent $\Gamma, \Pi_1 \to \Delta_1, \Lambda$

ii. The outermost logical symbol of A is \forall