# Second-Order Logic

Final seminar for "Logic in Computer Science"

Mattia Zorzan

University of Verona

Last rev. June 25, 2022

#### Outline

- Introduction
  - A recall on first-order logic
    - Syntax
    - Semantic
- Second-Order Logic
  - Syntax
  - Semantic
  - Comprehension schema
  - Flattening SOL
  - Soundness and Completeness
  - Identity
  - Second-Order arithmetic
  - Axiom of Extensionality

#### Introduction

- First-order logic allows "iteration" over the elements of a structure
- Happens thanks to quantifiers: ∀, ∃
  - ▶  $\forall x.\phi(x) \rightarrow$  "For each x, x satisfies the formula  $\phi$ "
  - ▶  $\exists x.\phi(x) \rightarrow$  "There exists x s.t. the formula  $\phi$  is satisfied"
- Limiting since we may only need to range over *subsets* or "combinations" (e.g. Cartesian product)

#### A brief recall

- Second-order logic "extends" first-order logic
- Since that, let's recall the basics of first-order logic
- Two key parts:
  - ► *Syntax*: Which sequences constitute **well-formed** expressions
  - ▶ Semantic: The **meaning** behind this expressions

# Syntax

#### Introduction

- Two base types:
  - ► **Terms**: Represents *objects*
  - ▶ Formulas: Represents *predicates*
- Both formed by symbol concatenation
- All symbols together form the alphabet of the language
- Can divide symbols in two categories
  - Logical symbols
  - Non-logical symbols

## Logical symbols

- Infinite set of variables:  $x, y, z, \dots, x_0, x_1, \dots$  (Lowercase letters)
- Connectives:  $\land, \lor, \Rightarrow, \neg$
- Quantifiers: ∀,∃
- Equality (or *Identity*): =
- Auxiliary symbols: (; ); . (dot); , (comma)

## Non-logical symbols

- Represents predicates (or relations), functions and constants
- $\forall n \in \mathbb{Z}^*$  we have a set of *n*-ary **predicate symbols**

$$P_0^n, P_1^n, \dots$$
 (Uppercase letters)

•  $\forall n \in \mathbb{Z}^*$  there exist <u>infinite</u> *n-ary* **function symbols** 

$$f_0^n, f_1^n, \dots$$
 (Lowercase letters)

## Formation rules (1)

#### Definition (Terms formation)

The set TERM of terms can be inductively defined by the following rules:

- If x is a variable, then  $x \in TERM$
- ② Any expression  $f(t_1, \ldots, t_n)$ , with  $t_1, \ldots, t_n \in \text{TERM}$ , is a term. Since that, the following statement holds

$$f(t_1,\ldots,t_n)\in \text{TERM}$$

# Formation rules (2)

### Definition (Formulas formation)

The set FORM of formulas can be inductively defined by the following rules:

- lacktriangledown If  $P \in \mathtt{PRED}^a$  and  $t_1, \ldots, t_n \in \mathtt{TERM}$ , than  $P(t_1, \ldots, t_n) \in \mathtt{FORM}$
- ② If  $t_1, t_2 \in \text{TERM}$ , than  $t_1 = t_2 \in \text{FORM}$
- **3** If  $\phi \in FORM$ , than  $\neg \phi \in FORM$
- $\bullet \ \ \, \mathsf{If} \,\, \phi, \psi \in \mathsf{FORM}, \,\, \mathsf{than} \,\, \phi \,\, \Box \,\, \psi \in \mathsf{FORM} \,\, \big(\mathsf{with} \,\, \Box \in \{\land, \lor, \Rightarrow\}\big)$
- **1** If  $\phi \in \text{FORM}$  and x is a variable, than  $Qx.\phi \in \text{FORM}$  (with  $Q \in \{\forall, \exists\}$ )

<sup>&</sup>lt;sup>a</sup>The set of *predicate symbols* 

# Variables (1)

### Definition (Free and Bound variables)

The *free* and *bound* variable occurrences in a formula are defined inductively by the following rules:

- **1** If  $\phi$  is atomic, than any variable  $x \in Var(\phi)$  is free
- ② x is free/bound in  $\neg \phi$  iff x is free/bound in  $\phi$
- **3** x is *free/bound* in  $\phi \square \psi$  iff x is *free/bound* in either  $\phi$  or  $\psi$  (with  $\square \in \{\land, \lor, \Rightarrow\}$ )
- $\bullet$  x is free in Qy. $\phi$  iff x is free in  $\phi$  and  $y \neq x$
- **1**  $\mathbf{S}$  is bound in  $\mathbf{Q}\mathbf{y}.\phi$  iff  $\mathbf{x}$  is bound in  $\phi$

## Variables (2)

- More easily, a variable x is bounded if it occurs in a quantification, x is free otherwise
- A variable can be both free and bounded in the same formula, e.g.

$$P(x,y) \Rightarrow \exists x. Q(x)$$

- In the **LHS** x is free
- 2 In the **RHS** x is bounded
- Even so, the formula is still well-formed
- A formula with no free variables is called a sentence

# **Semantic**

## Structure and Interpretation

### Definition (Structure)

A structure is formed by a domain D,  $\mathbb{P} = \{P_1, \dots, P_n\}$  predicates on D,  $\mathbb{F} = \{f_1, \dots, f_n\}$  total functions on D and a set  $\mathbb{C} \subseteq D$  of constants

#### Definition (Interpretation)

Given a structure  $\mathfrak{D}$  and a map  $(\cdot)^{\mathfrak{D}}$  s.t.

- ullet for all c in my language,  $(c)^{\mathfrak{D}}=c^{\mathfrak{D}}\in\mathbb{C}$
- for all k-ary function f in my language,  $(f)^{\mathfrak{D}} = f^{\mathfrak{D}}: D^k \to D \in \mathbb{F}$
- for all *n-ary* predicate P in my language,  $(P)^{\mathfrak{D}} = P^{\mathfrak{D}} \subseteq D^k \in \mathbb{P}$  we call  $(\mathfrak{D}, (\cdot)^{\mathfrak{D}})$  an *interpretation*.

## Evaluation (1)

- Given an *interpretation* and an **assignment**  $\overline{a}$ , it is possible to evaluate a formula
- The evaluation process maps the whole formula to a truth value
- ullet The assignment  $\overline{a}$  associates each free variable with a truth value
- If the formula is a *sentence*,  $\overline{a}$  does not affect the *truth value* of the formula
- Next slides shows the evaluation steps

# Evaluation (2)

- **①** Extend  $\bar{a}$  to all terms of the language with the following rules:
  - ▶ Each variable x evaluates to  $\overline{a}(x)$
  - ▶ Given  $\{t_1, \ldots, t_n\}$  ∈ TERM evaluated to  $\{d_1, \ldots, d_n\}$ , a function  $f(t_1, \ldots, t_n)$  evaluates to  $(f)^{\mathfrak{D}1}(d_1, \ldots, d_n)$
- Assign each formula to a truth value with the following (inductive) rules:
  - (Continues in next slides)

<sup>&</sup>lt;sup>1</sup>Supposing we're evaluating f in a structure  $\mathfrak{D}$ 

# Evaluation (3)

• An atomic formula  $P(t_1, ..., t_n)$  is associated with a truth value, depending on the truth of the following:

$$\langle v_1, \ldots, v_n \rangle \in (P)^{\mathfrak{D}}$$

where  $v_1, \ldots, v_n$  represents the evaluation of the predicate terms

• An atomic formula  $t_1 = t_2$  evaluates to a truth value depending if  $v_1 = v_2$  in D, where  $v_1, v_2$  represents the evaluation of the terms

# Evaluation (4)

- A formula containing *logical connectives* (e.g.  $\phi \Box \psi^2, \neg \phi$ ) is evaluated according to the *truth table* of the connective
- A formula  $\exists x.\phi$  is evaluated true iff exists an assignment  $\overline{a}'$  s.t. it differs from  $\overline{a}$  only for the assignment of x and  $\phi$  is evaluated true via the  $\overline{a}'$  assignment, false otherwise
- A formula  $\forall x.\phi$  is evaluated true iff exists an assignment  $\overline{a}'$  s.t. it differs from  $\overline{a}$  only for the assignment of x and  $\phi$  is evaluated true for all values in  $\overline{a}'$ , false otherwise

# Evaluation (5)

ullet Given a structure  $\mathfrak{D}$ , evaluation can be seen as a map

$$\rho_{\mathfrak{D}}: Var \to D$$

ullet We can use the  $[\![\cdot]\!]$  notation to express the evaluation of a term

#### **Definition**

Given a structure  $\mathfrak D$  and  $\llbracket \cdot 
rbracket{} 
rbracke$ 

## Satisfiability

### Definition (Satisfiability relation)

Given a *structure*  $\mathfrak{D}$  we can recursively define the *satisfiability relation*  $\vDash$  as:

- $\bullet \quad \rho_{\mathfrak{D}} \not \models \bot$

#### Natural Deduction

• Just as reference, we introduce the *quantification rules* for the First-Order natural deduction system

$$\frac{\phi(x)}{\forall y.\phi(y)} \forall I$$

$$\frac{\phi(y)}{\exists x.\phi(x)} \exists I$$

$$\frac{\phi(y)}{\exists y.\phi(y)} \forall E$$

$$[\phi(x)]$$

$$\frac{\exists y.\phi(y)}{\forall y} \exists E$$

# Second-Order Logic

#### Introduction

- As said before, Second-Order Logic extends First-Order Logic (respectively SOL and FOL from now on)
- The terms and formulas are pretty much the same of FOL
- To represent this "extension" we need a brief redefinition of what we've seen in the previous section

# Syntax

## **Alphabet**

- Consists of the following symbols:
  - ▶ Individual variables:  $x_0, x_1, ...$
  - ▶ Individual constants:  $c_0, c_1, ...$
  - ▶ Predicate variables:  $X_0^n, X_1^n, ...$
  - ▶ Predicate constants:  $\bot$ ,  $P_0^n$ ,  $P_1^n$ , . . .
  - **▶** Connectives: ∧, ∨, ⇒, ¬
  - ▶ Quantifiers: ∀, ∃
  - Auxiliary symbols: (; ); . (dot); , (comma)

#### **Formulas**

- The set FORM of Second-Order formulas is inductively defined as follows
  - $X_i^0, P_i^0, \perp \in FORM$
  - $\forall n \in \mathbb{Z}^*.X^n(t_1,\ldots,t_n) \in FORM$
  - ▶  $\forall n \in \mathbb{Z}^*.P^n(t_1,\ldots,t_n) \in FORM$
- FORM is closed under connectives and quantifiers

# **Semantic**

#### Structure

### Definition (Second-Order Structure)

A Second-Order structure is formed by a domain D, a set  $D^* = \langle D_n \mid n \in \mathbb{N} \rangle$  with  $D_n \subseteq \mathcal{P}(A^n)$ , a set  $\mathbb{R} = \{R_1^n, \dots, R_k^n\}$  of predicates s.t.  $R_i^n \in D_n$  and a set of constants  $\mathbb{C} \subseteq D$ 

- If  $D_n$  contains **all** n-ary predicates  $(D_n = \mathcal{P}(D^n))$  we call the structure *full*
- Even if the *elements* of a Second-Order structure are slightly different from the elements of a First-Order structure, we can use the same rules for **interpretation** and **evaluation**

## Satisfiability

### Definition (Second-Order Satisfiability relation)

Given a Second-Order structure  $\mathfrak{D}_2$  and a language  $\mathcal{L}$  that defines a name  $\overline{S}$  for all  $S \in D$ , we can define the satisfiability relation  $\vDash_2$  as:

- $\bullet \rho_{\mathfrak{D}_2} \not\models_2 \bot$
- All connectives follow the same rules of First-Order Logic
- Quantification over a variable follow the same rules of First-Order Logic
- $\bullet \quad \rho_{\mathfrak{D}_2} \vDash_2 \exists X_i^n.\phi(P_i^n) \Leftrightarrow \exists S^n \in D_n : \rho_{\mathfrak{D}_2} \vDash_2 \phi(\overline{S}^n)$

<sup>&</sup>lt;sup>a</sup>By using this notation, we can handle all types of *predicates* with one rule

#### Natural Deduction

 We need to add a set of rules that allows to validly derive the new "extended" quantifications

$$\frac{\phi}{\forall X^{n}.\phi} \forall^{2}I$$

$$\frac{\phi^{*}}{\forall X^{n}.\phi} \exists^{2}I$$

$$\frac{\phi^{*}}{\exists X^{n}.\phi} \exists^{2}I$$

$$\frac{\exists X^{n}.\phi}{\psi} \exists^{2}E$$

- $\phi^*$  is  $\phi[X^n(t_1,\ldots,t_n)/\psi(t_1,\ldots,t_n)]$ , where  $\psi$  is a generic formula
- No  $t_i$  becomes bounded during the substitution above, so  $\psi$  cannot quantify any term  $t_1, \ldots, t_n$

## Derivability

 We need to introduce another relation that states when a formula is derivable

### Definition (Second-Order Derivability relation)

Given a deduction system and a set of formulas  $\Gamma$ , we can say  $\Gamma \vdash_2 \phi$  (read as "Gamma derives phi") iff starting from  $\Gamma$  we can derive  $\phi$  using the deduction system.

Formally, if exists a derivation

$$\frac{\Pi}{\phi}$$

s.t.  $Hp[\Pi] \subseteq \Gamma$ 

• Same as in First-Order Logic

## Comprehension schema (1)

• States that "Any <u>definable</u> subclass of a set is a set", formally:

### Definition (Axiom schema of comprehension)

Given a formula  $\psi$  with  $FV[\psi] \in \{x, t_1, \dots, t_n\}$ , and a set A, the following holds

$$\forall t_1,\ldots,t_n.\forall A.\exists B.\forall x.(x \in B \Leftrightarrow (x \in A \land \psi(x,t_1,\ldots,t_n,A)))$$

- Since the schema holds for all x and for all A, for the generality of  $\psi$ , it is always possible to define a set from another set
- $\exists^2 I$  gives us this schema, since we can substitute  $P^n$  with  $\psi$ , obtaining the "filtered" subset

# Comprehension schema (2)

#### Proof idea.

Since we can derive

$$\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow\phi(t_1,\ldots,t_n))$$

the following is correct

$$\frac{\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow\phi(t_1,\ldots,t_n))}{\exists X^n.\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow P^n(t_1,\ldots,t_n))}\,\exists^2 I$$

- **Strong result!** We can derive *Second-Order quantification* the same way our deduction system derived *First-Order quantification*
- Same proof concept can be applied for  $\forall^2 E$ , since we can define  $\forall^2$  from  $\exists^2$

## Flattening SOL (1)

- Given the First-Order predicates  $Ap_0, Ap_1, \ldots$  s.t.  $Ap_n$  is (n+1)-ary, since it comprehends the *symbol* of the predicate and it's *arguments*
- $Ap_n(X, t_1, ..., t_n)$  can be seen as  $X^n(t_1, ..., t_n)$ , so  $Ap_0$  is the First-Order version of  $X^0$
- We also use some unary predicates
  - $V \rightarrow$  "is an element"
  - ▶  $U_0$  → "is an 0-ary predicate"
  - $U_1 \rightarrow$  "is an 1-ary predicate"
  - ▶ and so on...

## Flattening SOL (2)

- **3**  $U_0(C_0, V(C_{2^{i+1}}))$  for  $i \ge 0$  and  $U_n(C_{3^i5^n})$  for  $i, n \ge 0$   $\forall z_1, \ldots, z_m. \exists P.$
- $U_n(X) \land \forall y_1, \dots, y_n. \Big( \bigwedge V(y_i) \Rightarrow (\phi^* \Leftrightarrow Ap_n(X, y_1, \dots, y_n)) \Big)$   $) \text{ where } X \not\in FV[\phi^*], FV[\phi] \in \{z_1, \dots, z_m, y_1, \dots, y_n\}$

## Flattening SOL (3)

- The *i*-ary and *j*-ary predicates are pairwise disjoint and disjoint from the *element*
- ② If  $\langle X, y_1, \dots, y_n \rangle \in Ap_n$  then X is a *predicate* and  $y_1, \dots, y_n$  are it's *elements*
- We can have both element and predicate constants
- First-Order equivalent of the comprehension schema
- **1** The 0-ary predicate for "false", equivalent to  $\perp$

# Flattening SOL (4)

- SOL can be translated preserving derivability
- We can assign symbols to the ones in SOL alphabet, in order to convert strings inductively
  - $(x_i)^* \leftarrow x_{2i+1}$
  - $(c_i)^* \leftarrow c_{2^{i+1}}$
  - $(X_i^n)^* \leftarrow x_{3^i 5^n}$
  - $(P_i^n)^* \leftarrow c_{3^i 5^n}$
  - $(X_{i}^{0})^{*} \leftarrow Ap_{0}(x_{3^{i}})$
  - $P_i^0)^* \leftarrow Ap_0(c_{3^i})$
  - $\blacktriangleright (\bot)^* \leftarrow Ap_0(c_0)$

with  $i, n \ge 0$ 

# Flattening SOL (5)

• Doing this, we can "translate" Second-Order formulas as follows:

```
 (\phi \Box \psi)^* \leftarrow \phi^* \Box \psi^* 
 (\neg \phi)^* \leftarrow \neg \phi^* 
 (\forall x_i.\phi(x_i))^* \leftarrow \forall x_i^*.(V(x_i^*) \Rightarrow \phi^*(x_i^*)) 
 (\exists x_i.\phi(x_i))^* \leftarrow \exists x_i^*.(V(x_i^*) \land \phi^*(x_i^*)) 
 (\forall X_i^n.\phi(X_i^n))^* \leftarrow \forall (X_i^n)^*.(U_n((X_i^n)^*) \Rightarrow \phi^*((X_i^n)^*)) 
 (\exists X_i^n.\phi(X_i^n))^* \leftarrow \exists (X_i^n)^*.(U_n((X_i^n)^*) \land \phi^*((X_i^n)^*))
```

• This further strengthens the result of *derivability*, since we can state that  $\vdash \Rightarrow \vdash_2$ 

### Model

## Definition (Model)

Given a structure  $\mathfrak{D}_2$ , it is called a **model** of SOL if it admits (a.k.a is valid) the comprehension schema.

- If  $\mathfrak{D}_2$  is *full*, then it is called a **principal** (or *standard*) **model** 
  - From the definition above we get two distinct notions of "validity" in SOL
    - true in all models
    - true in all principal models
  - We'll use the first one as default

# Soundness (1)

- Given the *derivability relation*  $\vdash_2$ , it is easy to prove the **Soundness** result
- Just recall that by flattening we just proved that we can translate each Second-Order Formula into a First-Order formula
- Since the result of derivability holds for SOL the same way it holds for FOL, we can state the following

## Corollary

Given a formula  $\phi$ ,  $\vdash \phi \Rightarrow \vdash_2 \phi$  since we never added a derivation

$$\frac{\Pi}{\bot}$$

in extending FOL Natural Deduction, so  $\frac{1}{2}$ 

# Soundness (2)

## Theorem (Soundness)

$$\Gamma \vdash_2 \phi \Rightarrow \Gamma \vDash_2 \phi$$

### Proof idea.

From the *corollary* seen in tre previous slide  $\not\searrow \bot$ , so  $\Gamma \vdash_2 \phi \Rightarrow \phi \neq \bot$ . If  $\Gamma$  is formed by any *Second-Order formula*, we can say that  $\Gamma \vDash_2 \phi$  since we can find a derivation

$$\frac{\Pi}{\phi}$$

s.t.  $Hp[\Pi] \subseteq \Gamma$  and  $Hp[\Pi] \models_2 \phi$ .



## Completeness

With the same assumptions as before, we can also prove
 Completeness

# Theorem (Completeness)

 $\Gamma \vDash_2 \phi \Rightarrow \Gamma \vdash_2 \phi$ 

### Proof idea.

Immediate consequence of flattening SOL, since  $\Gamma \vDash \phi \Rightarrow \Gamma \vdash \phi$  in FOL.

By combining the two previous results, we obtain

## Proposition

 $\Gamma \vDash_2 \phi \Leftrightarrow \Gamma \vdash_2 \phi$ 

## **TODO**

• SOL can define every connective in term of  $\forall$  and  $\Rightarrow$ 

#### **Theorem**

- $\bigcirc$   $\vdash_2 \bot \Leftrightarrow \forall X^0.X^0$

- $\bullet$   $\vdash_2 (\exists X^n.\phi) \Leftrightarrow \forall X^0.(\forall X^n.(\phi \Rightarrow X^0) \Rightarrow X^0)$

# Identity (1)

• The German philosopher **Gottfried Wilhelm Leibniz** introduced the *Leibniz's law*, also called *identity of indiscernibles* or *Leibniz identity* 

## Definition (Leibniz identity)

Given two *individuals* x and y, we can state that x = y iff they have exactly the same properties.

Formally

$$\forall X.(X(x) \Leftrightarrow X(y))$$

 Since we can now quantify properties, SOL can easily represent this concept

# Identity (2)

#### **Theorem**

$$\vdash_2 (x = y) \Leftrightarrow x = y \text{ w.r.t. Leibniz's law}$$

 To prove the above theorem more easily, we'll first need to prove the following properties

## **Property**

$$I_1 \vdash_2 (x = x)$$

$$I_2 \vdash_2 (x = y) \Rightarrow y = x$$

$$I_3 \vdash_2 (x = y) \Rightarrow (y = z \Rightarrow x = z)$$

$$I_4 \vdash_2 (x = y) \Rightarrow (\phi(x) \Rightarrow \phi(y))$$

# Identity (3)

## Proof idea of $I_1$ , $I_2$ , $I_3$ , $I_4$ .

 $I_1$ ,  $I_2$  and  $I_3$  are obvious, since they states *identity*, *commutativity* and *transitivity*.

Since we can derive (x = y), if the **LHS** makes a generic formula  $\phi$  true, then **RHS** will make that same formula true. If we cannot derive (x = y) the implication is obviously true.

### Proof.

- $\Rightarrow$  Immediately follows by  $I_4$ .
- $\leftarrow$  We can derive (x = y) like this



### Second-Order arithmetic

- Consider SOL with First-Order identity and S predicate constant for the successor relation
- We can add the following axioms:
  - $\bigcirc$   $\exists !x. \forall y. \neg S(y,x)$
  - $\forall x. \exists ! y. S(x, y)$
- The latter holds under the following axioms:
  - $\bigcirc$   $\forall y. \neg S(y, 0)$

## Axiom of Extensionality

Let's define the concept of identity for Second-Order terms

#### Definition

Given arguments  $t_1, \ldots, t_n$ , we can state that two *predicates*  $X_1^n$  and  $X_2^n$  are *identical* iff  $X_1^n(t_1, \ldots, t_n) \Leftrightarrow X_2^n(t_1, \ldots, t_n)$ .

Formally

$$\forall \{t_1,\ldots,t_n\}.(X_1^n(t_1,\ldots,t_n) \Leftrightarrow X_2^n(t_1,\ldots,t_n)) \Leftrightarrow X_1^n = X_2^n$$